



Ossiam Lux

SICAV

Unaudited Semi-Annual Report As at June 30, 2023

No subscriptions should be made on the basis of the Financial Reports including audited financial statements alone. Subscriptions should only be made on the basis of the current Prospectus supplemented by the application form, the Key Investor Documents ("KIDs"), the latest Annual Report including audited financial statements and the latest unaudited Semi-Annual Report, if published thereafter.

Performance data shown represents past performance and is not a guarantee of future results. More recent performance may be lower or higher. Principal value and returns fluctuate over time (including as a result of currency fluctuations) so that Shares, when redeemed, will be worth more or less than their original cost. Performance shown is net of all Fund expenses, but does not include the effect of sales charges or correspondent bank charges, and assumes reinvestment of distributions. If such charges were included, returns would have been lower. Performance for other share classes will be more or less depending on differences in fees and sales charges.

Unless otherwise indicated, all defined terms used herein shall have the same meaning as set out in the Prospectus of the SICAV.

The Prospectus and KIDs are available free of charge at the registered office of the SICAV I in Luxembourg and on www.ossiam.com.

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Ossiam Lux

Management and Administration

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Chief Executive Officer (Ossiam)
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Independent Director
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92200 Neuilly sur Seine (France)

Christophe ARNOULD
Independent Director
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L-1338 Luxembourg (Grand Duchy of Luxembourg)

Philippe CHANZY
Deputy Chief Executive Officer (Ossiam)
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75008 Paris (France)

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75008 Paris (France)

Distributors

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75013 Paris (France)

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London E14 5HP (United Kingdom)

Depositary, Domiciliary and Corporate Agent

State Street Bank International GmbH, Luxembourg
Branch
49, Avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

Administrative Agent, Paying Agent and Registrar and Transfer Agent

State Street Bank International GmbH, Luxembourg
Branch
49, Avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

Cabinet de révision agréé

Deloitte Audit, *Société à Responsabilité Limitée*
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* Of Sub-Fund not registered in Switzerland,

** Ossiam Shiller Barclays Cape® US Sector Value TR, Ossiam Shiller Barclays Cape® Europe Sector Value TR and Ossiam Shiller Barclays Cape® Global Sector Value.

Registered Office

49, Avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

Legal Advisor

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2082 Luxembourg (Grand Duchy of Luxembourg)

Bonn Schmitt (From 15 June 2023)
148, Avenue de la Faïencerie,
1511 Limpertsberg Luxembourg

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Europe ESG Machine Learning

- *Investment Objective*

The investment objective of the Ossiam Europe ESG Machine Learning Sub-Fund is to deliver the net total return of a selection of equities which are listed in Europe while consistently integrating environmental, social and governance (“ESG”) matters. The Sub-Fund is actively managed.

- *Performance and volatility comparison vs official benchmark*

Sub-Fund Ossiam Europe ESG Machine Learning

Market Cap Index Solactive Europe 600 Index NTR

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	5.36%	11.00%	-5.65%	9.31%	12.65%	-3.34%
2C (EUR)	5.46%	11.00%	-5.54%	9.31%	12.65%	-3.34%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR

- *Investment Objective*

The investment objective of the Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR Sub-Fund is to replicate, before the Fund’s fees and expenses, the performance of the Risk Weighted Enhanced Commodity Ex Grains Index Total Return USD closing level. The Sub-Fund is passively managed.

- *Liquidation*

Effective on April 20th, 2023, the Sub-Fund “Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR” was liquidated.

- *Performance and Tracking Error vs official Benchmark from December 30th, 2022, to April 20th, 2023*

Sub-Fund Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR

Benchmark Risk Weighted Enhanced Commodity Ex. Grains TR

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	0.50%	0.79%	-0.29%	0.04%	0.50%
UCITS ETF 1C(USD)	3.38%	3.68%	-0.30%	0.04%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index from December 30th, 2022, to April 20th, 2023*

Sub-Fund Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR

Market Cap Index S&P GSCI TR

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	0.50%	-6.88%	7.38%	9.45%	19.49%	-10.04%
UCITS ETF 1C(USD)	3.38%	-4.21%	7.59%	10.42%	20.11%	-9.69%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam STOXX® Europe 600 ESG Equal Weight NR

- *Investment Objective*

The investment objective of the Ossiam STOXX® Europe 600 ESG Equal Weight NR Sub-Fund is to replicate, before the Fund's fees and expenses, the performance of the STOXX® Europe 600 ESG Broad Market Equal Weight Index Net Return EUR closing level. The Sub-Fund is passively managed.

- *Change in replication strategy*

Starting on January 23rd, 2023 the Sub-Fund switched from synthetic replication to physical replication of its Benchmark

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund *Ossiam STOXX® Europe 600 ESG Equal Weight NR*

Benchmark *STOXX® Europe 600 ESG Broad Market Equal Weight NR*

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	8.02%	8.06%	-0.04%	0.23%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund *Ossiam STOXX® Europe 600 ESG Equal Weight NR*

Market Cap Index *STOXX® Europe 600 NR*

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	8.02%	10.85%	-2.84%	14.48%	12.33%	2.16%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Shiller Barclays CAPE® Europe Sector Value TR

- *Investment Objective*

The investment objective of the Ossiam Shiller Barclays CAPE® Europe Sector Value TR Sub-Fund is to replicate, before the Sub-Fund’s fees and expenses, the performance of the Shiller Barclays CAPE® Europe Sector Value Net TR Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Shiller Barclays CAPE® Europe Sector Value TR
Benchmark Shiller Barclays CAPE® Europe Sector Value Net TR

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	9.13%	9.48%	-0.35%	0.03%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Ossiam Shiller Barclays CAPE® Europe Sector Value TR
Market Cap Index MSCI Europe NR

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	9.13%	11.12%	-1.99%	10.21%	12.96%	-2.75%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Shiller Barclays CAPE® US Sector Value TR

- *Investment Objective*

The investment objective of the Ossiam Shiller Barclays CAPE® US Sector Value TR Sub-Fund is to replicate, before the Fund’s fees and expenses, the performance of the Sub- Fund Shiller Barclays CAPE® US Sector Value Net TR Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Shiller Barclays CAPE® US Sector Value TR

Benchmark Shiller Barclays CAPE® US Sector Value Net TR

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C(EUR)	16.98%	17.41%	-0.43%	0.05%	0.50%
UCITS ETF HEDGED INDEX 1C (EUR)	17.64%	18.21%	-0.57%	0.06%	0.50%
UCITS ETF 1C (USD)	19.55%	20.02%	-0.47%	0.05%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Ossiam Shiller Barclays CAPE® US Sector Value TR

Market Cap Index S&P 500 NR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C(EUR)	16.98%	14.06%	2.92%	16.66%	15.51%	1.14%
UCITS ETF HEDGED INDEX 1C (EUR)	17.64%	14.97%	2.67%	16.12%	14.71%	1.42%
UCITS ETF 1C (USD)	19.55%	16.60%	2.95%	16.18%	14.73%	1.44%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Sub-Fund not registered in Switzerland

- *Investment Objective*

The investment objective of the Sub-Fund not registered in Switzerland is to reflect, before the Fund's fees and expenses, the performance of the SGI Global Multi Asset Allocation Index™ EUR closing level. The Sub-Fund is passively managed.

- *Liquidation*

Effective on June 5th, 2023, the Sub-Fund not registered in Switzerland was liquidated.

- *Performance and Tracking Error vs official Benchmark from December 30th, 2022, to June 5th, 2023*

Fund Sub-Fund not registered in Switzerland

Benchmark Global Multi-Asset allocation

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	1.13%	2.94%	-1.80%	0.82%	1.00 %

This performance difference represents the net cost borne by the Sub- Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub- Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs ESTR Index from December 30th, 2022, to June 5th, 2023*

Sub-Fund Sub-Fund not registered in Switzerland

ESTR Index ESTR Compounded Index

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	1.13%	1.16%	-0.02%	6.09%	0.13%	5.96%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Bloomberg Europe ex Eurozone PAB NR

- *Investment Objective*

The investment objective of the Ossiam Bloomberg Europe ex Eurozone PAB NR Sub-Fund is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Bloomberg Europe ex Eurozone PAB NR

Benchmark Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap NR

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	8.82%	8.69%	0.13%	0.17%	1.00%

This performance difference represents the net cost borne by the sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs.

The effective Tracking Error is compliant with the Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Ossiam Bloomberg Europe ex Eurozone PAB NR

Market Cap Index Bloomberg Europe DM ex Eurozone Large & Mid Cap

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	8.82%	6.90%	1.93%	11.18%	10.97%	0.21%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Bloomberg Eurozone PAB NR

- *Investment Objective*

The investment objective of the Ossiam Bloomberg Eurozone PAB NR Sub-Fund is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Bloomberg Eurozone PAB NR

Benchmark Bloomberg PAB Eurozone DM Large & Mid Cap NR

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	16.98%	16.70%	0.28%	0.13%	1.00%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Ossiam Bloomberg Eurozone PABNR

Market Cap Index Bloomberg Eurozone DM Large & Mid Cap

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	16.98%	15.84%	1.14%	14.93%	14.45%	0.48%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Bloomberg Japan PAB NR

- *Investment Objective*

The investment objective of the Ossiam Bloomberg Japan PAB NR Sub-Fund is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB Japan Large & Mid Cap Net Return Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Bloomberg Japan PAB NR

Benchmark Bloomberg PAB Japan Large & Mid Cap Net Return

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	8.56%	8.69%	-0.12%	0.22%	1.00%
UCITS ETF H1C (EUR HEDGED)	23.07%	21.71%	1.37%	0.37%	1.00%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Ossiam Bloomberg Japan PAB NR

Market Cap Index Bloomberg Japan Large & Mid Cap Index

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	8.56%	11.09%	-2.53%	15.78%	16.41%	-0.63%
UCITS ETF H1C (EUR HEDGED)	23.07%	24.40%	-1.32%	13.00%	13.87%	-0.87%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

- *Investment Objective*

The investment objective of the Ossiam Bloomberg Asia Pacific ex Japan PAB NR Sub-Fund is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB APACDM ex-Japan Large & Mid Cap Net Return Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Benchmark Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Net Return

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C(EUR)	-1.80%	-1.63%	-0.17%	0.16%	1.00%

This performance difference represents the net cost borne by the Sub- Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Sub- Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Market Cap Index Bloomberg APAC DM ex Japan Large & MidCap

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	-1.80%	-1.85%	0.05%	12.55%	13.32%	-0.77%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Sub-Fund not registered in Switzerland

- *Investment Objective*

The investment objective of the Sub-Fund not registered in Switzerland is to replicate, before the Fund's fees and expenses, the performance of the Solactive Moody's Analytics IG EUR Select Credit Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Sub-Fund not registered in Switzerland

Benchmark Solactive Moody's Analytics IG EUR Select Credit

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C(EUR)	2.24%	2.64%	-0.40%	0.06%	1.00%

This performance difference represents the net cost borne by the Sub- Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub- Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Sub-Fund not registered in Switzerland

Market Cap Index Solactive Euro IG Corporate

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	2.24%	2.03%	0.22%	5.08%	5.28%	-0.20%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam US Steepener

- *Investment Objective*

The investment objective of the Ossiam US Steepener Sub-Fund is to replicate, before the Fund's fees and expenses, the performance of the Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index closing level. The Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam US Steepener

Benchmark Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C(USD)	-3.52%	-3.18%	-0.35%	0.06%	1.00%
2C (USD)	-3.52%	-3.18%	-0.35%	0.06%	1.00%

This performance difference represents the net cost borne by the Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Fund.

The effective Tracking Error is compliant with the threshold defined in the Prospectus.

- *Performance and Volatility comparison vs USD Cash Index*

Sub-Fund Ossiam US Steepener

Market Cap Index Solactive Overnight USD Cash

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C(USD)	-3.52%	2.43%	-5.95%	7.12%	0.21%	6.91%
2C (USD)	-3.52%	2.43%	-5.95%	7.12%	0.21%	6.91%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Sub-Fund not registered in Switzerland

- *Investment Objective*

The investment objective of the Sub-Fund not registered in Switzerland is to replicate, before the Fund's fees and expenses, the performance of the Barclays Quantic Global E Index (the "Index", ticker: BXIIQUAE) closing level. The Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Sub-Fund not registered in Switzerland

Benchmark Barclays Quantic Global E

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	7.58%	8.01%	-0.43%	0.06%	1.00%

This performance difference represents the net cost borne by the Sub- Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub- Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Weighted Index*

Sub-Fund Sub-Fund not registered in Switzerland

Market Cap Index Solactive GBS Developed Markets Large & Mid Cap EUR

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	7.58%	12.75%	-5.17%	18.46%	13.47%	5.00%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

- *Investment Objective*

The investment objective of the Ossiam Euro Government Bonds 3-5Y Carbon Reduction Sub-Fund is to replicate, before the Sub-Fund's fees and expenses, the performance of the Sub-Fund ICE 3-5 Year Euro Government Carbon Reduction Index. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Benchmark ICE 3-5 Year Euro Government Carbon Reduction

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	0.85%	0.67%	0.18%	0.62%	1.00%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs. The effective Tracking Error is compliant with the Sub-Fund's objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Weighted Index*

Sub-Fund Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Market Cap Index ICE Bof A 3-5 Year Euro Government

	Fund Class Performance	Market Cap Index Performance	Performance Difference	Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C (EUR)	0.85%	0.81%	0.04%	5.20%	5.21%	-0.01%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Investment Manager Report

(Performance are calculated over the period 2022-12-30 to 2023-06-30 unless specified otherwise)

Ossiam Shiller Barclays CAPE® Global Sector Value

- *Investment Objective*

The investment objective of the Ossiam Shiller Barclays CAPE® Global Sector Value Sub-Fund is to replicate, before the Fund’s fees and expenses, the performance of the Shiller Barclays CAPE® Global Sector Net TR Index closing level. The Sub-Fund is passively managed.

- *Performance and Tracking Error vs official Benchmark*

Sub-Fund Ossiam Shiller Barclays CAPE® Global Sector Value TR

Benchmark Shiller Barclays CAPE® Global Sector Value Net TR

	Fund Class Performance	Benchmark Performance	Performance Difference	Tracking Error*	Target Tracking Error
UCITS ETF 1C (EUR)	6.62%	7.08%	-0.45%	0.12%	0.50%
UCITS ETF 1C (USD)	9.00%	9.46%	-0.46%	0.12%	0.50%

This performance difference represents the net cost borne by the Sub-Fund which is the sum of administrative costs (Total Expense Ratio) and transaction costs less additional revenues coming from the synthetic replication used in this Sub-Fund. The effective Tracking Error is compliant with the Sub-Fund’s objective which is to maintain a low Tracking Error.

- *Performance and Volatility comparison vs Market Cap Index*

Sub-Fund Ossiam Shiller Barclays CAPE® Global Sector Value TR

Market Cap Index MSCI World Net TR

	Sub-Fund Class Performance	Market Cap Index Performance	Performance Difference	Sub-Fund Class Volatility**	Market Cap Index Volatility***	Volatility Difference
UCITS ETF 1C(EUR)	6.62%	12.58%	-5.96%	13.16%	13.69%	-0.53%
UCITS ETF1C (USD)	9.00%	15.09%	-6.09%	14.45%	14.20%	0.26%

*The Tracking Error was computed as the annualized standard deviation of the difference between the weekly returns of the Share Class and the weekly returns of the Benchmark over a one-year period, unless specified otherwise

**The Fund Class Volatility was computed as the annualized standard deviation of the daily returns of the Share Class over the period

***The Market Cap Index Volatility was computed as the annualized standard deviation of the daily returns of the Market Cap Index over the period

Ossiam Lux

Statement of Net Assets

As at June 30, 2023

		Ossiam Europe ESG Machine Learning EUR	Ossiam STOXX® Europe 600 ESG Equal Weight NR EUR	Ossiam Shiller Barclays Cape® US Sector Value TR USD	Ossiam Shiller Barclays Cape® Europe Sector Value TR EUR
ASSETS					
Investments, at value, excluding swap					
contracts	2	152,533,458	233,504,766	3,095,240,282	157,620,500
<i>Portfolio at cost</i>		<i>154,224,317</i>	<i>239,357,304</i>	<i>2,720,885,718</i>	<i>159,484,514</i>
Cash at banks	2	-	28,909	2,086,874	-
Unrealised gain on forward foreign					
exchange contracts	2b	-	-	-	-
Net unrealised gain on swaps					
contracts	2, 6	-	-	175,503,154	11,992,191
Interest and dividends receivable, net		465,237	475,880	70,808	-
Receivable on sale of investments		-	-	-	-
Receivable on subscriptions		-	-	4,945,677	1,872,000
TOTAL ASSETS		152,998,695	234,009,555	3,277,846,795	171,484,691
LIABILITIES					
Bank overdrafts	2	130,233	69,837	-	1,536,993
Unrealised loss on forward foreign					
exchange contracts	2b	-	-	-	-
Payable on purchase of investments		-	-	-	-
Payable on redemptions		-	-	2,250,706	-
Management fees payable	3	36,705	39,214	930,876	39,972
Interest and dividends payable, net		-	-	-	-
Other expenses payable		26,568	18,511	771,053	48,787
TOTAL LIABILITIES		193,506	127,562	3,952,635	1,625,752
TOTAL NET ASSETS		152,805,189	233,881,993	3,273,894,160	169,858,939

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Statement of Net Assets

As at June 30, 2023 (continued)

		Sub-Fund not registered in Switzerland	Ossiam Bloomberg Europe ex Eurozone PAB NR EUR	Ossiam Bloomberg Japan PAB NR JPY	Ossiam Bloomberg Eurozone PAB NR EUR
ASSETS					
Investments, at value, excluding swap					
contracts	2	1,941,034	131,159,105	38,153,488,030	306,700,989
<i>Portfolio at cost</i>		<i>1,956,101</i>	<i>127,948,078</i>	<i>33,417,621,364</i>	<i>289,936,319</i>
Cash at banks	2	3,260	-	31,031,293	-
Unrealised gain on forward foreign					
exchange contracts	2b	-	-	854,326,442	-
Net unrealised gain on swaps					
contracts	2, 6	152,318	-	-	-
Interest and dividends receivable, net		7,190	219,733	37,351,139	201,219
Receivable on sale of investments		-	-	-	328,348
Receivable on subscriptions		-	-	-	-
TOTAL ASSETS		2,103,802	131,378,838	39,076,196,904	307,230,556
LIABILITIES					
Bank overdrafts	2	-	67,376	-	177,952
Unrealised loss on forward foreign					
exchange contracts	2b	-	-	35,894,800	-
Payable on purchase of investments		-	-	-	-
Payable on redemptions		-	-	-	-
Management fees payable	3	-	14,580	2,774,299	25,770
Interest and dividends payable, net		-	-	-	-
Other expenses payable		1,233	3,306	3,857,279	14,950
TOTAL LIABILITIES		1,233	85,262	42,526,378	218,672
TOTAL NET ASSETS		2,102,569	131,293,576	39,033,670,526	307,011,884

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Statement of Net Assets

As at June 30, 2023 (continued)

		Ossiam US Steepener USD	Ossiam Euro Government Bonds 3-5Y Carbon Reduction EUR	Sub-Fund not registered in Switzerland EUR	Ossiam Bloomberg Asia Pacific ex Japan PAB NR USD
ASSETS					
Investments, at value, excluding swap					
contracts	2	254,070,085	398,358,039	78,168,033	121,022,636
<i>Portfolio at cost</i>		259,651,417	405,585,912	74,949,290	121,203,527
Cash at banks	2	2,214,099	482,727	168,404	27,900
Unrealised gain on forward foreign					
exchange contracts	2b	-	-	-	-
Net unrealised gain on swaps					
contracts	2, 6	10,604,766	-	3,846,503	-
Interest and dividends receivable, net		2,230,224	3,025,006	-	572,973
Receivable on sale of investments		-	-	-	-
Receivable on subscriptions		7,703,002	-	-	-
TOTAL ASSETS		276,822,176	401,865,772	82,182,940	121,623,509
LIABILITIES					
Bank overdrafts	2	-	-	-	229,119
Unrealised loss on forward foreign					
exchange contracts	2b	-	-	-	-
Payable on purchase of investments		9,544,081	-	-	296,262
Payable on redemptions		48,686	-	-	-
Management fees payable	3	46,430	22,111	36,646	18,548
Interest and dividends payable, net		4,579	-	-	-
Other expenses payable		16,033	32,296	9,394	10,484
TOTAL LIABILITIES		9,659,809	54,407	46,040	554,413
TOTAL NET ASSETS		267,162,367	401,811,365	82,136,900	121,069,096

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Statement of Net Assets

As at June 30, 2023 (continued)

		Ossiam Shiller Barclays Cape® Global Sector Value USD	Combined EUR
ASSETS			
Investments, at value, excluding swap			
contracts	2	29,837,136	4,910,176,293
<i>Portfolio at cost</i>		27,173,372	4,533,307,704
Cash at banks	2	-	4,847,902
Unrealised gain on forward foreign			
exchange contracts	2b	-	5,418,138
Net unrealised gain on swaps			
contracts	2, 6	1,635,477	188,074,732
Interest and dividends receivable, net		465	7,265,856
Receivable on sale of investments		-	328,348
Receivable on subscriptions		-	13,465,653
TOTAL ASSETS		31,473,078	5,129,576,922
LIABILITIES			
Bank overdrafts	2	6,351	2,198,220
Unrealised loss on forward foreign			
exchange contracts	2b	-	227,645
Payable on purchase of investments		-	9,019,560
Payable on redemptions		-	2,107,600
Management fees payable	3	-	1,145,382
Interest and dividends payable, net		-	4,197
Other expenses payable		16,437	925,618
TOTAL LIABILITIES		22,788	15,628,222
TOTAL NET ASSETS		31,450,290	5,113,948,700

The accompanying notes are an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2023

		Ossiam Europe ESG Machine Learning EUR	Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR ¹ USD	Ossiam STOXX® Europe 600 ESG Equal Weight NR EUR	Ossiam Shiller Barclays Cape® US Sector Value TR USD
NET ASSETS AT THE BEGINNING OF THE PERIOD		184,696,139	5,576,954	237,863,014	2,211,735,898
INCOME					
Interest on bonds, net		-	-	-	-
Dividends, net	2	4,370,254	-	5,470,632	-
Other income	5	-	61,863	-	-
TOTAL INCOME		4,370,254	61,863	5,470,632	-
EXPENSES					
Management fees	3	244,333	1,250	168,423	4,772,173
Administrative fees		25,428	3,327	34,508	374,219
Depository and Depository transaction fees		28,223	1,235	46,718	67,735
Index fees		-	826	62,479	3,339,542
Interest on bonds, net		-	-	-	-
Bank interest, claims		4,394	1,151	31,371	1,506,121
Other charges and taxes	5	94,575	62,794	59,664	124,353
TOTAL EXPENSES		396,953	70,583	403,163	10,184,143
NET INCOME / (LOSS) FROM INVESTMENTS		3,973,301	(8,720)	5,067,469	(10,184,143)
- Net realised profit/(loss) on sales of investments	2	3,072,981	463,668	23,503,246	99,034,745
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	(282,704)	5	(63,740)	36,702
- Net realised profit/(loss) on swap contracts	2	18,405	(702,086)	14,145,516	(307,713,065)
NET REALISED PROFIT/(LOSS)		2,808,682	(238,413)	37,585,022	(208,641,618)
- Change in net unrealised appreciation/(depreciation) on investments		2,505,508	725,190	(12,935,551)	629,824,980
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	1,014	(452)	920	(10,469)
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	-	(289,173)	(11,559,612)	76,822,138
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		9,288,505	188,432	18,158,248	487,810,888
Subscriptions of shares		6,417,381	-	20,854,787	695,716,596
Redemptions of shares		(47,596,836)	(5,765,386)	(42,994,056)	(121,369,222)
Currency translation		-	-	-	-
NET ASSETS AT THE END OF THE PERIOD		152,805,189	-	233,881,993	3,273,894,160

¹liquidated April 20, 2023.

Ossiam Lux

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2023 (continued)

		Ossiam Shiller Barclays Cape® Europe Sector Value TR	Sub-Fund not registered in Switzerland	Sub-Fund not registered in Switzerland	Ossiam Bloomberg Europe ex Eurozone PAB NR
		EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		133,240,467	11,446,042	59,702,247	83,849,162
INCOME					
Interest on bonds, net		-	132,900	-	-
Dividends, net	2	-	-	-	1,837,329
Other income	5	-	80,290	-	-
TOTAL INCOME		-	213,190	-	1,837,329
EXPENSES					
Management fees	3	166,319	-	60,143	25,022
Administrative fees		18,993	1,847	6,634	13,364
Depository and Depository transaction fees		17,416	1,953	8,545	9,893
Index fees		162,506	53,348	5,853	10,352
Interest on bonds, net		-	-	-	-
Bank interest, claims		70,002	6,705	25,059	2,744
Other charges and taxes	5	58,266	33,199	12,718	25,214
TOTAL EXPENSES		493,502	97,052	118,952	86,589
NET INCOME / (LOSS) FROM INVESTMENTS		(493,502)	116,138	(118,952)	1,750,740
- Net realised profit/(loss) on sales of investments	2	14,618,625	(800,774)	4,848,859	1,839,376
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	-	-	-	(341,808)
- Net realised profit/(loss) on swap contracts	2	(6,053,236)	261,922	1,321,326	101,169
NET REALISED PROFIT/(LOSS)		8,565,389	(538,852)	6,170,185	1,598,737
- Change in net unrealised appreciation/(depreciation) on investments		(2,676,055)	1,054,840	(1,351,156)	3,753,344
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	-	-	-	1,635
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	5,213,599	(387,582)	(2,959,452)	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		10,609,431	244,544	1,740,625	7,104,456
Subscriptions of shares		62,441,909	415,370	-	42,200,347
Redemptions of shares		(36,432,868)	(10,003,387)	(61,442,872)	(1,860,389)
Currency translation		-	-	-	-
NET ASSETS AT THE END OF THE PERIOD		169,858,939	2,102,569	-	131,293,576

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2023 (continued)

		Ossiam Bloomberg Japan PAB NR JPY	Ossiam Bloomberg Eurozone PAB NR EUR	Ossiam US Steepener USD	Ossiam Euro Government Bonds 3-5Y Carbon Reduction EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		14,701,747,942	122,470,600	231,204,336	153,539,994
INCOME					
Interest on bonds, net		-	-	4,541,065	2,665,179
Dividends, net	2	185,514,118	5,461,293	-	-
Other income	5	-	-	-	-
TOTAL INCOME		185,514,118	5,461,293	4,541,065	2,665,179
EXPENSES					
Management fees	3	10,826,034	81,014	269,799	90,286
Administrative fees		4,994,001	29,603	35,452	37,779
Depository and Depository transaction fees		2,184,208	24,743	14,237	25,474
Index fees		2,269,466	18,285	9,709	14,899
Interest on bonds, net		-	-	-	-
Bank interest, claims		948,513	2,481	232,879	6,023
Other charges and taxes	5	5,758,093	27,702	40,739	35,979
TOTAL EXPENSES		26,980,315	183,828	602,815	210,440
NET INCOME / (LOSS) FROM INVESTMENTS		158,533,803	5,277,465	3,938,250	2,454,739
- Net realised profit/(loss) on sales of investments	2	195,792,645	5,465,584	2,598,902	(6,458,778)
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	403,383,494	(32,429)	(614)	-
- Net realised profit/(loss) on swap contracts	2	162,104,119	257,950	(9,253,207)	116,662
NET REALISED PROFIT/(LOSS)		761,280,258	5,691,105	(6,654,919)	(6,342,116)
- Change in net unrealised appreciation/(depreciation) on investments		5,033,377,571	16,142,607	(4,541,470)	4,213,584
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	1,018,682,536	(20)	461	-
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	-	-	(1,836,718)	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		6,971,874,168	27,111,157	(9,094,396)	326,207
Subscriptions of shares		18,698,131,818	169,581,682	64,815,789	270,381,875
Redemptions of shares		(1,338,083,402)	(12,151,555)	(19,763,362)	(22,436,711)
Currency translation		-	-	-	-
NET ASSETS AT THE END OF THE PERIOD		39,033,670,526	307,011,884	267,162,367	401,811,365

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Statement of Operations and Changes in Net Assets

For the year/period ended June 30, 2023 (continued)

	Sub-Fund not registered in Switzerland	Ossiam Bloomberg Asia Pacific ex Japan	Ossiam Shiller Barclays Cape® Global Sector	Combined EUR
		PAB NR USD	Value USD	
NET ASSETS AT THE BEGINNING OF THE PERIOD	43,967,576	128,248,610	2,045,565	3,551,487,655
INCOME				
Interest on bonds, net	-	-	-	6,960,374
Dividends, net	2	2,376,780	-	20,494,571
Other income	5	-	48,912	181,825
TOTAL INCOME	-	2,376,780	48,912	27,636,770
EXPENSES				
Management fees	3	149,159	-	5,759,238
Administrative fees		7,574	7,795	612,110
Depository and Depository transaction fees		3,191	2,420	278,643
Index fees		1,250	27,688	3,456,369
Interest on bonds, net		-	-	-
Bank interest, claims		25,819	11,539	1,793,708
Other charges and taxes	5	34,265	83,064	732,048
TOTAL EXPENSES	221,258	191,911	132,506	12,632,116
NET INCOME / (LOSS) FROM INVESTMENTS	(221,258)	2,184,869	(83,594)	15,004,654
- Net realised profit/(loss) on sales of investments	2	3,699,138	(1,152,976)	144,774,292
- Net realised profit/(loss) on forward foreign exchange contracts and foreign currencies	2	(1,209,387)	(1,043)	402,045
- Net realised profit/(loss) on swap contracts	2	(6,841,783)	8,620	(288,880,015)
NET REALISED PROFIT/(LOSS)	(4,352,032)	1,057,590	(3,414,867)	(143,703,678)
- Change in net unrealised appreciation/(depreciation) on investments		8,362,200	2,642,490	624,785,410
- Change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies	2	-	-	6,451,902
- Change in net unrealised appreciation/(depreciation) on swaps contracts	2	675,326	1,543,873	60,863,211
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	4,464,236	598,387	687,902	563,401,499
Subscriptions of shares		33,705,088	28,716,823	1,449,016,787
Redemptions of shares		-	-	(386,196,020)
Currency translation		-	-	(63,761,221)
NET ASSETS AT THE END OF THE PERIOD	82,136,900	121,069,096	31,450,290	5,113,948,700

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Europe ESG Machine Learning

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	258,581
Number of shares issued	29,000
Number of shares redeemed	(93,547)
Number of shares outstanding at the end of the period	194,034

2C (EUR)	
Number of shares outstanding at the beginning of the period	621
Number of shares issued	-
Number of shares redeemed	(125)
Number of shares outstanding at the end of the period	496

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	152,805,189	184,696,139	240,716,934
NAV per Share:			
UCITS ETF 1C (EUR)	218.047	206.961	242.439
2C (EUR)	222,775.455	211,239.758	246,955.535

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Europe ESG Machine Learning

Statement of Investments

As at June 30, 2023
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
Verbund AG	1,556	EUR	126,483	114,288	0.07
			126,483	114,288	0.07
Belgium					
Ageas SA	6,963	EUR	278,392	258,397	0.17
D'ieteren Group	4,873	EUR	831,846	788,939	0.52
Elia Group SA	6,279	EUR	908,734	730,248	0.48
UCB SA	25,451	EUR	2,206,428	2,066,621	1.35
			4,225,400	3,844,205	2.52
Denmark					
Coloplast A/S - Class B	20,770	DKK	2,669,705	2,379,958	1.56
ISS A/S	43,620	DKK	905,021	845,052	0.55
Novo Nordisk A/S - Class B	40,411	DKK	4,487,609	5,966,743	3.91
			8,062,335	9,191,753	6.02
France					
BioMerieux	11,282	EUR	1,161,337	1,084,426	0.71
Bollore SE	117,549	EUR	744,023	671,205	0.44
Bouygues SA	54,834	EUR	1,595,367	1,686,694	1.10
Bureau Veritas SA	74,696	EUR	1,959,639	1,876,364	1.23
Credit Agricole SA	325,599	EUR	3,558,492	3,539,912	2.32
Edenred	46,633	EUR	2,740,734	2,860,468	1.87
Getlink SE	83,806	EUR	1,318,920	1,305,697	0.85
Ipsen SA	7,760	EUR	856,216	855,152	0.56
Orange SA	533,638	EUR	5,290,721	5,710,994	3.74
Rubis SCA	18,618	EUR	465,096	414,064	0.27
SPIE SA	22,297	EUR	535,423	659,991	0.43
			20,225,968	20,664,967	13.52
Germany					
Allianz SE RegS	29,086	EUR	6,185,359	6,201,135	4.06
Bayerische Motoren Werke AG	16,215	EUR	1,631,611	1,824,512	1.19
Bayerische Motoren Werke AG - Preferred	8,612	EUR	823,774	897,371	0.59
Beiersdorf AG	26,656	EUR	2,757,895	3,232,040	2.11
Deutsche Boerse AG	35,225	EUR	5,834,379	5,956,548	3.90
Deutsche Telekom AG RegS	281,144	EUR	6,289,135	5,616,133	3.67
E.ON SE	538,421	EUR	6,036,290	6,288,757	4.12
Freenet AG	31,718	EUR	809,598	728,880	0.48
Hannover Rueck SE	14,521	EUR	2,738,698	2,822,156	1.85
Henkel AG & Co KGaA	9,390	EUR	634,567	605,655	0.40
Henkel AG & Co KGaA - Preferred	50,509	EUR	3,274,158	3,700,289	2.42
Muenchener					
Rueckversicherungs-Gesellschaft AG RegS	2,637	EUR	883,967	906,073	0.59
Rheinmetall AG	738	EUR	199,787	185,090	0.12
Telefonica Deutschland Holding AG	272,033	EUR	705,542	701,029	0.46
			38,804,760	39,665,668	25.96
Greece					
Hellenic Telecommunications Organization SA	56,317	EUR	853,215	884,740	0.58
OPAP SA	45,541	EUR	573,695	727,745	0.47
			1,426,910	1,612,485	1.05
Italy					
Saipem SpA	330,585	EUR	465,629	421,496	0.28
			465,629	421,496	0.28
Jersey					
Centamin PLC	321,442	GBP	348,702	341,429	0.22
			348,702	341,429	0.22
Luxembourg					
Eurofins Scientific SE	27,713	EUR	2,368,345	1,611,788	1.05
SES SA	69,832	EUR	483,590	376,744	0.25
			2,851,935	1,988,532	1.30

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Europe ESG Machine Learning

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Mexico					
Fresnillo PLC	52,874	GBP	458,754	375,972	0.25
			458,754	375,972	0.25
Netherlands					
Arcadis NV	14,557	EUR	551,673	557,242	0.36
Ferrovial SE	18,498	EUR	495,549	535,887	0.35
QIAGEN NV	51,958	EUR	2,345,513	2,137,552	1.40
SBM Offshore NV	43,742	EUR	559,023	549,400	0.36
Wolters Kluwer NV	53,033	EUR	6,497,233	6,167,738	4.04
			10,448,991	9,947,819	6.51
Norway					
Equinor ASA	233,595	NOK	7,325,051	6,237,334	4.08
Kongsberg Gruppen ASA	15,348	NOK	569,237	641,049	0.42
Telenor ASA	177,313	NOK	1,948,986	1,650,484	1.08
			9,843,274	8,528,867	5.58
Portugal					
EDP - Energias de Portugal SA	476,166	EUR	2,459,546	2,131,319	1.40
Galp Energia SGPS SA	106,006	EUR	1,125,390	1,136,384	0.74
			3,584,936	3,267,703	2.14
Spain					
ACS Actividades de Construccion y Servicios SA	59,829	EUR	1,538,359	1,924,699	1.26
CaixaBank SA	11,311	EUR	44,773	42,835	0.03
EDP Renovaveis SA	80,291	EUR	1,647,962	1,468,924	0.96
Enagas SA	67,122	EUR	1,125,452	1,208,196	0.79
Iberdrola SA	550,162	EUR	5,844,129	6,574,436	4.30
Indra Sistemas SA	32,162	EUR	397,402	372,436	0.25
Mapfre SA	279,333	EUR	472,967	508,107	0.33
Naturgy Energy Group SA	36,497	EUR	1,036,847	994,908	0.65
Red Electrica Corp SA	104,316	EUR	1,730,904	1,604,901	1.05
Telefonica SA	1,230,150	EUR	4,994,429	4,571,237	2.99
			18,833,224	19,270,679	12.61
Sweden					
Essity AB - Class B	124,578	SEK	2,992,326	3,035,104	1.99
Saab AB - Class B	22,792	SEK	675,305	1,127,974	0.74
Tele2 AB - Class B	160,695	SEK	1,481,500	1,215,281	0.79
			5,149,131	5,378,359	3.52
Switzerland					
Roche Holding AG	22,307	CHF	6,779,505	6,250,582	4.09
			6,779,505	6,250,582	4.09
United Kingdom					
B&M European Value Retail SA	212,291	GBP	1,187,925	1,377,930	0.90
Electrocomponents PLC	115,974	GBP	1,389,612	1,027,375	0.67
GSK PLC	369,752	GBP	6,169,454	5,983,988	3.92
London Stock Exchange Group PLC	27,585	GBP	2,387,174	2,689,251	1.76
NatWest Group PLC	1,629,146	GBP	5,042,995	4,571,482	2.99
Reckitt Benckiser Group PLC	87,362	GBP	6,411,220	6,018,628	3.94
			22,588,380	21,668,654	14.18
Total Shares			154,224,317	152,533,458	99.82
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			154,224,317	152,533,458	99.82
TOTAL INVESTMENT PORTFOLIO			154,224,317	152,533,458	99.82
OTHER ASSETS AND LIABILITIES				271,731	0.18
TOTAL NET ASSETS				152,805,189	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR*

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (USD)	
Number of shares outstanding at the beginning of the period	20,300
Number of shares issued	-
Number of shares redeemed	(20,300)
Number of shares outstanding at the end of the period	-

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	27,350
Number of shares issued	-
Number of shares redeemed	(27,350)
Number of shares outstanding at the end of the period	-

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (USD)	-	5,576,954	15,474,856
NAV per Share:			
UCITS ETF 1C (USD)	-	117.039	104.806
UCITS ETF 1C (EUR)	-	109.666	92.163

* liquidated April 20, 2023.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	2,347,186
Number of shares issued	192,479
Number of shares redeemed	(403,032)
Number of shares outstanding at the end of the period	2,136,633

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	233,881,993	237,863,014	301,376,576
NAV per Share:			
UCITS ETF 1C (EUR)	109.463	101.340	125.117

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments

As at June 30, 2023
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
ams-OSRAM AG	67,529	CHF	593,229	445,690	0.19
ANDRITZ AG	9,244	EUR	506,407	471,906	0.20
Erste Group Bank AG	15,524	EUR	509,545	498,165	0.21
OMV AG	12,357	EUR	550,257	479,946	0.21
Verbund AG	7,034	EUR	532,020	516,648	0.22
voestalpine AG	15,090	EUR	458,927	496,461	0.21
Wienerberger AG	17,548	EUR	461,781	492,046	0.21
			3,612,166	3,400,862	1.45
Belgium					
Ackermans & van Haaren NV	3,186	EUR	470,339	480,449	0.21
Aedifica SA	7,496	EUR	-	3,148	0.00
Aedifica SA REIT	7,496	EUR	595,037	440,015	0.19
Ageas SA	13,081	EUR	566,639	485,436	0.21
Anheuser-Busch InBev SA	9,660	EUR	535,505	500,678	0.21
Azelis Group NV	21,196	EUR	468,879	442,572	0.19
Cofinimmo SA REIT	6,555	EUR	550,124	450,984	0.19
D'iereen Group	2,900	EUR	504,430	469,510	0.20
Elia Group SA	4,203	EUR	553,023	488,809	0.21
Groupe Bruxelles Lambert NV	6,770	EUR	530,810	488,523	0.21
KBC Group NV	7,814	EUR	523,022	499,471	0.21
Solvay SA	4,613	EUR	477,683	471,910	0.20
UCB SA	5,736	EUR	445,320	465,763	0.20
Umicore SA	17,841	EUR	587,246	456,551	0.19
Warehouses De Pauw CVA REIT	18,347	EUR	520,711	460,877	0.20
			7,328,768	6,604,696	2.82
Chile					
Antofagasta PLC	28,890	GBP	575,120	491,856	0.21
			575,120	491,856	0.21
Denmark					
ALK-Abello A/S	42,881	DKK	565,486	428,757	0.18
Ambu A/S	34,285	DKK	480,878	514,097	0.22
AP Moeller - Maersk A/S - Class B	290	DKK	563,318	466,397	0.20
Chr Hansen Holding A/S	7,098	DKK	481,826	451,471	0.19
Coloplast A/S - Class B	4,249	DKK	491,474	486,877	0.21
Danske Bank A/S	22,655	DKK	424,857	505,073	0.22
Demant A/S	13,246	DKK	362,947	513,231	0.22
DSV A/S	2,691	DKK	418,671	517,895	0.22
GN Store Nord A/S	20,962	DKK	481,839	479,153	0.20
ISS A/S	27,221	DKK	559,158	527,354	0.22
Jyske Bank A/S RegS	7,003	DKK	456,535	487,563	0.21
NKT A/S	9,399	DKK	510,741	522,341	0.22
Novo Nordisk A/S - Class B	3,330	DKK	437,071	491,679	0.21
Novozymes A/S - Class B	10,723	DKK	506,829	457,814	0.20
Pandora A/S	6,698	DKK	517,161	548,008	0.23
ROCKWOOL A/S - Class B	2,033	DKK	509,809	481,362	0.21
Royal Unibrew A/S	6,205	DKK	413,670	508,339	0.22
SimCorp A/S	5,069	DKK	331,418	492,201	0.21
Topdanmark A/S	10,275	DKK	511,653	462,560	0.20
Tryg A/S	23,349	DKK	507,546	463,003	0.20
Vestas Wind Systems A/S	18,114	DKK	490,236	441,446	0.19
			10,023,123	10,246,621	4.38
Faroe Islands					
Bakkafrost P/F	8,313	NOK	506,266	456,599	0.20
			506,266	456,599	0.20
Finland					
Elisa OYJ	9,634	EUR	504,070	471,488	0.20
Huhtamaki OYJ	15,978	EUR	571,328	480,299	0.21
Kesko OYJ - Class B	27,289	EUR	560,863	470,735	0.20
Kojamo OYJ	50,264	EUR	678,592	433,276	0.19
Kone OYJ - Class B	9,737	EUR	493,573	465,721	0.20

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Metso Outotec OYJ	45,076	EUR	474,522	497,864	0.21
Neste OYJ	12,765	EUR	570,956	450,094	0.19
Nokia OYJ	130,882	EUR	546,394	501,998	0.21
Nordea Bank Abp	50,440	EUR	529,607	502,685	0.22
Orion OYJ - Class B	12,432	EUR	603,749	472,665	0.20
Sampo OYJ - Class A	11,542	EUR	553,553	474,607	0.20
Stora Enso OYJ - Class R	39,370	EUR	530,257	418,306	0.18
TietoEVRY OYJ	19,268	EUR	538,762	487,095	0.21
UPM-Kymmene OYJ	16,571	EUR	544,308	451,891	0.19
Valmet OYJ	16,954	EUR	497,089	431,988	0.18
Wartsila OYJ Abp	44,165	EUR	391,244	455,562	0.20
			8,588,867	7,466,274	3.19
France					
Accor SA	15,235	EUR	447,281	518,295	0.22
Aeroports de Paris	3,571	EUR	509,570	469,587	0.20
Air France-KLM	289,104	EUR	461,879	498,126	0.21
Air Liquide SA	3,135	EUR	454,098	514,767	0.22
Alstom SA	17,610	EUR	469,145	481,105	0.21
Alten SA	3,403	EUR	479,020	491,053	0.21
Amundi SA	9,090	EUR	543,447	491,315	0.21
Arkema SA	5,761	EUR	524,557	497,174	0.21
AXA SA	18,157	EUR	505,388	490,693	0.21
BioMerieux	5,336	EUR	523,489	512,896	0.22
BNP Paribas SA	8,618	EUR	513,447	497,431	0.21
Bollore SE	86,274	EUR	462,839	492,625	0.21
Bouygues SA	16,210	EUR	489,114	498,620	0.21
Bureau Veritas SA	20,286	EUR	536,816	509,584	0.22
Capgemini SE	2,906	EUR	503,878	504,336	0.22
Carrefour SA	29,598	EUR	515,681	513,673	0.22
Cie de Saint-Gobain	8,719	EUR	467,691	485,910	0.21
Cie Generale des Etablissements Michelin					
SCA	17,808	EUR	510,717	481,884	0.21
Covivio SA REIT	10,548	EUR	619,078	455,463	0.19
Credit Agricole SA	44,944	EUR	476,844	488,631	0.21
Danone SA	8,986	EUR	459,974	504,474	0.22
Dassault Systemes SE	11,923	EUR	414,511	484,372	0.21
Edenred	8,063	EUR	403,429	494,584	0.21
Eiffage SA	4,954	EUR	490,081	473,503	0.20
Elis SA	28,919	EUR	459,903	514,758	0.22
EssilorLuxottica SA	2,918	EUR	504,957	503,647	0.22
Eurazeo SE	7,473	EUR	481,650	481,635	0.21
Forvia	22,293	EUR	417,662	480,860	0.21
Gaztransport Et Technigaz SA	5,129	EUR	523,058	478,279	0.20
GDF Suez	34,645	EUR	442,301	527,574	0.23
Gecina SA REIT	4,976	EUR	529,788	485,409	0.21
Getlink SE	30,651	EUR	476,860	477,543	0.20
Hermes International	258	EUR	430,248	513,420	0.22
Ipsen SA	4,422	EUR	444,328	487,304	0.21
Kering SA	978	EUR	526,986	494,477	0.21
Klepierre SA REIT	21,974	EUR	506,621	499,249	0.21
La Francaise des Jeux SAEM	13,520	EUR	539,996	487,261	0.21
Legrand SA	5,493	EUR	458,952	498,764	0.21
L'Oreal SA	1,221	EUR	471,963	521,489	0.22
LVMH Moet Hennessy Louis Vuitton SE	601	EUR	476,980	518,663	0.22
Nexans SA	6,708	EUR	612,794	532,280	0.23
Orange SA	46,370	EUR	451,322	496,252	0.21
Pernod Ricard SA	2,463	EUR	484,895	498,511	0.21
Publicis Groupe SA	6,751	EUR	424,000	496,199	0.21
Remy Cointreau SA	3,463	EUR	603,823	508,888	0.22
Renault SA	14,948	EUR	556,842	576,694	0.25
Rexel SA	23,220	EUR	446,473	525,004	0.22
Rubis SCA	18,320	EUR	470,311	407,437	0.17
Sanofi	5,148	EUR	470,632	505,534	0.22
Sartorius Stedim Biotech	1,851	EUR	577,926	423,324	0.18
Schneider Electric SE	2,996	EUR	438,947	498,714	0.21
SCOR SE	20,917	EUR	492,814	562,458	0.24
SEB SA	5,690	EUR	528,200	538,558	0.23

The accompanying notes are an integral part of these financial statements.

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Societe Generale SA	21,479	EUR	528,708	511,200	0.22
Sodexo SA	4,826	EUR	437,820	486,702	0.21
SOITEC	3,546	EUR	524,426	549,453	0.23
Sopra Steria Group SACA	2,832	EUR	454,419	517,690	0.22
SPIE SA	16,599	EUR	422,603	491,330	0.21
Teleperformance	3,505	EUR	759,438	537,842	0.23
TOTAL SA	8,928	EUR	522,710	469,166	0.20
Ubisoft Entertainment SA	18,717	EUR	378,629	484,396	0.21
Unibail-Rodamco-Westfield REIT	10,676	EUR	603,469	514,049	0.22
Valeo SA	23,656	EUR	466,933	464,367	0.20
Veolia Environnement SA	17,228	EUR	468,586	498,751	0.21
Verallia SA	14,062	EUR	473,742	483,452	0.21
Vinci SA	4,582	EUR	478,205	487,433	0.21
Vivendi SE	58,941	EUR	556,298	495,458	0.21
Wendel SE	4,855	EUR	473,706	456,370	0.20
Worldline SA	13,439	EUR	531,524	450,207	0.19
			34,114,422	34,288,152	14.66
Germany					
adidas AG	3,090	EUR	469,285	549,340	0.23
AIXTRON SE	16,125	EUR	491,481	501,326	0.21
Allianz SE RegS	2,352	EUR	512,963	501,446	0.21
Aurubis AG	6,157	EUR	562,755	483,571	0.21
BASF SE	10,483	EUR	475,130	466,179	0.20
Bayerische Motoren Werke AG	4,551	EUR	418,255	512,079	0.22
Beiersdorf AG	4,173	EUR	469,234	505,976	0.22
Brenntag SE	6,473	EUR	438,684	462,172	0.20
Capital Stage AG	31,058	EUR	529,761	466,646	0.20
Carl Zeiss Meditec AG	4,526	EUR	583,523	448,255	0.19
Commerzbank AG	49,730	EUR	495,205	504,759	0.22
Continental AG	7,158	EUR	463,348	494,618	0.21
Covestro AG	12,560	EUR	523,742	597,605	0.26
Daimler AG	6,731	EUR	452,948	495,873	0.21
Daimler Truck Holding AG	16,025	EUR	482,768	528,825	0.23
Deutsche Bank AG	49,816	EUR	554,322	479,130	0.20
Deutsche Boerse AG	2,997	EUR	492,449	506,793	0.22
Deutsche Lufthansa AG RegS	53,780	EUR	515,386	504,403	0.22
Deutsche Post AG RegS	11,580	EUR	464,289	517,973	0.22
Deutsche Telekom AG RegS	26,054	EUR	531,041	520,455	0.22
Dr Ing hc F Porsche AG	4,185	EUR	480,665	476,044	0.20
Evonik Industries AG	26,473	EUR	524,207	461,424	0.20
Evotec SE	21,493	EUR	391,547	442,971	0.19
Fresenius Medical Care AG & Co KGaA	11,461	EUR	393,072	501,648	0.21
Fresenius SE & Co KGaA	18,897	EUR	522,797	479,417	0.20
GEA Group AG	12,243	EUR	500,296	469,029	0.20
Gerresheimer AG	4,644	EUR	513,188	478,796	0.20
Hannover Rueck SE	2,543	EUR	468,598	494,232	0.21
HeidelbergCement AG	6,784	EUR	400,152	510,157	0.22
Henkel AG & Co KGaA - Preferred	6,460	EUR	426,357	473,260	0.20
HUGO BOSS AG	7,217	EUR	428,545	516,304	0.22
Infineon Technologies AG	13,406	EUR	431,324	506,546	0.22
KION Group AG	14,107	EUR	527,153	519,984	0.22
Knorr-Bremse AG	7,529	EUR	453,848	526,879	0.22
LANXESS AG	14,451	EUR	608,633	398,848	0.17
LEG Immobilien SE	9,249	EUR	662,321	486,867	0.21
Merck KGaA	2,904	EUR	556,279	440,101	0.19
MTU Aero Engines AG	2,220	EUR	503,299	527,028	0.23
Muenchener					
Rueckversicherungs-Gesellschaft AG RegS	1,492	EUR	484,149	512,651	0.22
Porsche Automobil Holding SE - Preferred	8,812	EUR	483,426	486,070	0.21
Puma SE	10,283	EUR	623,399	566,799	0.24
SAP SE	3,975	EUR	429,396	497,431	0.21
Sartorius AG - Preferred	1,475	EUR	606,290	467,723	0.20
Scout24 SE	8,319	EUR	425,871	483,168	0.21
Siemens AG RegS	3,095	EUR	448,760	472,111	0.20
Siemens Energy AG	20,644	EUR	416,321	334,020	0.14
Siemens Healthineers AG	9,355	EUR	461,219	485,150	0.21
Symrise AG	5,102	EUR	505,511	489,894	0.21

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Talanx AG	9,341	EUR	376,648	490,870	0.21
Telefonica Deutschland Holding AG	188,250	EUR	490,380	485,120	0.21
thyssenkrupp AG	69,280	EUR	498,467	496,599	0.21
Volkswagen AG - Preferred	3,907	EUR	488,453	480,327	0.21
Vonovia SE	27,130	EUR	684,160	485,491	0.21
Wacker Chemie AG	4,029	EUR	529,671	506,647	0.22
Zalando SE	19,932	EUR	764,153	525,408	0.22
			27,435,124	27,022,438	11.55
Hong Kong					
Prudential PLC	37,547	GBP	542,881	485,011	0.21
			542,881	485,011	0.21
Ireland					
AIB Group PLC	127,156	EUR	474,668	489,551	0.21
Bank of Ireland Group PLC	52,628	EUR	492,254	459,863	0.20
CRH PLC	10,763	EUR	465,438	543,532	0.23
DCC PLC	8,921	GBP	463,190	457,203	0.20
Experian PLC	14,479	GBP	481,812	509,212	0.22
Glanbia PLC	36,368	EUR	436,578	498,242	0.21
Grafton Group PLC	49,464	GBP	513,484	450,578	0.19
Kerry Group PLC - Class A	5,348	EUR	470,150	478,004	0.20
Kingspan Group PLC	7,701	EUR	459,953	468,991	0.20
Ryanair Holdings PLC	29,202	EUR	440,487	502,712	0.22
Smurfit Kappa Group PLC	14,127	EUR	549,902	431,297	0.18
			5,247,916	5,289,185	2.26
Italy					
A2A SpA	300,969	EUR	417,997	503,521	0.22
Assicurazioni Generali SpA	26,849	EUR	481,043	499,928	0.21
Azimut Holding SpA	24,752	EUR	470,931	488,976	0.21
Banco BPM SpA	127,288	EUR	493,326	540,974	0.23
BPER Banca SpA	196,690	EUR	449,596	547,192	0.23
Davide Campari-Milano NV	38,370	EUR	393,411	486,915	0.21
Eni SpA	37,460	EUR	536,087	493,798	0.21
Ferrari NV	1,776	EUR	400,483	531,912	0.23
FincoBank Banca Fineco SpA	38,995	EUR	596,361	480,223	0.21
Hera SpA	170,247	EUR	454,519	463,412	0.20
Infrastrutture Wireless Italiane SpA	42,084	EUR	430,821	508,375	0.22
Interpump Group SpA	9,471	EUR	467,182	481,885	0.21
Intesa Sanpaolo SpA	211,416	EUR	474,136	507,398	0.22
Italgas SpA	88,210	EUR	489,422	478,539	0.20
Mediobanca Banca di Credito Finanziario SpA	44,994	EUR	429,663	493,134	0.21
Moncler SpA	7,738	EUR	440,025	490,125	0.21
Nexi SpA	66,396	EUR	540,926	476,856	0.20
Poste Italiane SpA	49,251	EUR	471,577	488,373	0.21
Prysmian SpA	13,744	EUR	511,353	526,120	0.22
Recordati Industria Chimica e Farmaceutica SpA	10,955	EUR	455,964	479,281	0.20
Reply SpA	4,729	EUR	563,348	492,289	0.21
Snam SpA	98,879	EUR	471,166	473,334	0.20
Telecom Italia SpA	1,959,839	EUR	514,081	505,247	0.22
Terna - Rete Elettrica Nazionale	61,803	EUR	455,525	482,434	0.21
UniCredit SpA	26,334	EUR	409,549	559,993	0.24
			11,818,492	12,480,234	5.34
Jordan					
Hikma Pharmaceuticals PLC	22,966	GBP	453,779	505,944	0.22
			453,779	505,944	0.22
Luxembourg					
ArcelorMittal SA	19,397	EUR	540,311	483,567	0.21
Eurofins Scientific SE	7,997	EUR	510,497	465,105	0.20
Millicom International Cellular SA	31,800	SEK	440,177	444,852	0.19
Tenaris SA	38,162	EUR	586,437	523,392	0.22
			2,077,422	1,916,916	0.82
Malta					
Kindred Group PLC	47,581	SEK	438,449	463,728	0.20
			438,449	463,728	0.20

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Netherlands					
Aalberts NV	12,087	EUR	513,983	465,712	0.20
ABN AMRO Bank NV	35,655	EUR	517,707	507,371	0.22
Aegon NV	109,477	EUR	531,700	506,879	0.22
Akzo Nobel NV	6,805	EUR	464,866	508,470	0.22
Arcadis NV	12,345	EUR	490,073	472,567	0.20
ASM International NV	1,264	EUR	404,522	490,874	0.21
ASML Holding NV	741	EUR	454,322	491,283	0.21
ASR Nederland NV	12,618	EUR	527,554	520,366	0.22
BE Semiconductor Industries NV	5,250	EUR	370,021	521,325	0.22
Euronext NV	7,719	EUR	566,070	480,894	0.21
Ferrovial SE	19,139	EUR	524,621	554,457	0.24
Heineken Holding NV	6,200	EUR	466,254	493,830	0.21
Heineken NV	5,221	EUR	478,665	491,714	0.21
IMCD NV	3,424	EUR	497,581	450,941	0.19
ING Groep NV	40,306	EUR	497,564	497,295	0.21
JDE Peet's NV	17,984	EUR	498,924	490,244	0.21
Koninklijke Ahold Delhaize NV	16,684	EUR	471,892	521,542	0.22
Koninklijke KPN NV	157,276	EUR	484,291	514,135	0.22
Koninklijke Philips NV	27,094	EUR	414,533	536,678	0.23
NN Group NV	14,866	EUR	568,031	504,106	0.22
OCI NV	22,726	EUR	590,016	499,290	0.21
Prosus NV	7,412	EUR	555,415	497,419	0.21
QIAGEN NV	11,613	EUR	534,546	477,759	0.20
Randstad NV	10,066	EUR	559,227	486,288	0.21
Signify NV	19,066	EUR	620,456	489,424	0.21
Stellantis NV	32,367	EUR	458,823	520,785	0.22
Wolters Kluwer NV	4,331	EUR	440,366	503,695	0.22
			13,502,023	13,495,343	5.77
Norway					
AKER BP ASA	21,980	NOK	605,125	473,506	0.20
DNB Bank ASA	29,438	NOK	510,961	505,472	0.22
Equinor ASA	18,746	NOK	526,092	500,546	0.22
Frontline PLC	37,177	NOK	547,295	491,347	0.21
Gjensidige Forsikring ASA	32,047	NOK	532,824	471,034	0.20
Mowi ASA	31,088	NOK	512,998	452,683	0.19
Nordic Semiconductor ASA	44,349	NOK	630,053	494,959	0.21
Norsk Hydro ASA	83,074	NOK	604,770	453,448	0.19
Orkla ASA	74,143	NOK	508,103	489,065	0.21
Salmar ASA	12,163	NOK	474,748	450,474	0.19
Storebrand ASA	69,883	NOK	540,149	500,186	0.21
TOMRA Systems ASA	34,165	NOK	568,039	504,211	0.22
Yara International ASA	13,546	NOK	551,474	439,230	0.19
			7,112,631	6,226,161	2.66
Poland					
Allegro.eu SA	62,135	PLN	361,961	448,559	0.19
LPP SA	167	PLN	370,794	527,823	0.23
Powszechny Zaklad Ubezpieczen SA	53,729	PLN	495,066	477,693	0.20
			1,227,821	1,454,075	0.62
Portugal					
Galp Energia SGPS SA	46,091	EUR	574,820	494,095	0.21
Jeronimo Martins SGPS SA	20,186	EUR	410,005	509,495	0.22
			984,825	1,003,590	0.43
South Africa					
Investec PLC	92,027	GBP	543,366	472,713	0.20
			543,366	472,713	0.20
Spain					
Acciona SA	3,108	EUR	578,296	482,983	0.21
ACS Actividades de Construccion y Servicios SA	15,692	EUR	427,193	504,812	0.22
Aena SME SA	3,450	EUR	474,435	510,600	0.22
Amadeus IT Group SA	7,331	EUR	418,848	510,971	0.22
Banco Bilbao Vizcaya Argentaria SA	74,602	EUR	486,939	524,601	0.22
Banco de Sabadell SA	488,887	EUR	492,541	515,287	0.22
Banco Santander SA	152,256	EUR	476,717	515,387	0.22

The accompanying notes are an integral part of these financial statements.

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Bankinter SA	86,048	EUR	538,930	484,450	0.21
CaixaBank SA	134,722	EUR	534,329	510,192	0.22
Cellnex Telecom SA	13,019	EUR	474,551	481,573	0.21
Corp ACCIONA Energias Renovables SA	15,578	EUR	532,274	476,998	0.20
EDP Renovaveis SA	25,590	EUR	525,791	468,169	0.20
Enagas SA	26,930	EUR	459,514	484,740	0.21
Grifols SA	43,270	EUR	517,008	507,990	0.22
Iberdrola SA	42,930	EUR	468,164	513,014	0.22
Industria de Diseno Textil SA	14,724	EUR	406,559	522,113	0.22
Inmobiliaria Colonial Socimi SA REIT	84,421	EUR	544,975	468,114	0.20
Merlin Properties Socimi SA REIT	60,360	EUR	545,049	473,222	0.20
Naturgy Energy Group SA	18,471	EUR	486,070	503,520	0.21
Red Electrica Corp SA	30,489	EUR	505,245	469,073	0.20
Repsol SA	36,422	EUR	563,858	485,505	0.21
Telefonica SA	126,763	EUR	461,424	471,051	0.20
Vidrala SA	5,622	EUR	531,733	486,303	0.21
Viscofan SA	7,887	EUR	477,726	499,247	0.21
			11,928,169	11,869,915	5.08
Sweden					
AAK AB	27,361	SEK	444,766	470,868	0.20
AddTech AB - Class B	24,630	SEK	375,114	490,752	0.21
Alfa Laval AB	14,281	SEK	429,562	476,267	0.20
Assa Abloy AB - Class B	22,307	SEK	496,316	490,275	0.21
Atlas Copco AB - Class A	35,898	SEK	430,696	473,391	0.20
Axfood AB	24,030	SEK	584,395	465,338	0.20
Billerud AB	63,012	SEK	662,890	438,252	0.19
Boliden AB	15,953	SEK	622,783	421,764	0.18
Castellum AB	51,637	SEK	634,323	451,114	0.19
Electrolux AB - Class B	39,640	SEK	524,225	495,154	0.21
Elekta AB	68,567	SEK	451,133	484,917	0.21
Epiroc AB - Class A	28,351	SEK	534,611	490,552	0.21
EQT AB	26,341	SEK	544,085	463,596	0.20
Essity AB - Class B	19,896	SEK	507,058	484,728	0.21
Fabege AB	67,948	SEK	586,971	447,212	0.19
Fastighets AB Balder	136,058	SEK	650,614	454,442	0.19
Getinge AB - Class B	23,118	SEK	499,607	370,678	0.16
H & M Hennes & Mauritz AB - Class B	39,938	SEK	456,575	627,595	0.27
Hexagon AB - Class B	44,771	SEK	483,067	504,348	0.22
Holmen AB - Class B	13,586	SEK	524,052	446,633	0.19
Husqvarna AB - Class B	67,755	SEK	492,983	561,395	0.24
Indutrade AB	21,797	SEK	451,631	449,286	0.19
Investor AB - Class B	26,197	SEK	483,190	479,402	0.20
Kinnevik AB - Class B	35,831	SEK	509,122	454,264	0.19
Nibe Industrier AB - Class B	53,822	SEK	538,454	467,691	0.20
Sandvik AB	27,128	SEK	527,457	483,893	0.21
Securitas AB - Class B	66,635	SEK	571,858	500,206	0.21
Skandinaviska Enskilda Banken AB - Class A	48,304	SEK	533,054	488,401	0.21
Skanska AB - Class B	38,675	SEK	610,010	496,064	0.21
SKF AB - Class B	30,198	SEK	515,356	480,740	0.21
SSAB AB - Class B	76,544	SEK	443,306	485,211	0.21
Svenska Cellulosa AB SCA - Class B	38,185	SEK	499,739	445,386	0.19
Svenska Handelsbanken AB - Class A	63,318	SEK	594,385	485,407	0.21
Sweco AB - Class B	44,859	SEK	467,723	451,855	0.19
Swedbank AB - Class A	32,284	SEK	544,160	498,195	0.21
Swedish Orphan Biovitrum AB	25,714	SEK	531,848	459,108	0.20
Tele2 AB - Class B	60,945	SEK	517,606	460,906	0.20
Telefonaktiebolaget LM Ericsson - Class B	101,417	SEK	544,771	502,686	0.21
Telia Co AB	233,632	SEK	562,328	468,881	0.20
Thule Group AB	19,875	SEK	444,721	534,814	0.23
Trelleborg AB - Class B	19,820	SEK	466,384	439,651	0.19
Volvo AB - Class B	26,785	SEK	491,875	506,869	0.22
Volvo Car AB - Class B	134,019	SEK	584,613	486,981	0.21
Wihlborgs Fastigheter AB	67,699	SEK	519,724	448,101	0.19
			22,889,141	20,983,269	8.97
Switzerland					
ABB, Ltd RegS	13,928	CHF	438,347	502,003	0.21

The accompanying notes are an integral part of these financial statements.

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Adecco Group AG RegS	16,727	CHF	551,232	500,921	0.21
Alcon, Inc	6,724	CHF	463,226	510,467	0.22
Baloise Holding AG RegS	3,382	CHF	504,205	455,293	0.19
Barry Callebaut AG RegS	269	CHF	515,386	475,956	0.20
Belimo Holding AG RegS	1,092	CHF	513,895	499,200	0.21
Cembra Money Bank AG	6,793	CHF	530,019	516,402	0.22
Chocoladefabriken Lindt & Spruengli AG	43	CHF	441,702	495,173	0.21
Clariant AG	36,741	CHF	540,908	486,335	0.21
Coca-Cola HBC AG	17,838	GBP	384,641	487,449	0.21
DKSH Holding AG	6,957	CHF	523,370	474,343	0.20
DSM-Firmenich AG	5,018	EUR	585,296	494,875	0.21
Geberit AG RegS	960	CHF	477,490	460,396	0.20
Georg Fischer AG	7,710	CHF	480,333	530,423	0.23
Givaudan SA RegS	162	CHF	477,138	492,109	0.21
Helvetia Holding AG RegS	3,865	CHF	448,384	479,134	0.20
Holcim AG	8,155	CHF	412,394	502,970	0.22
Julius Baer Group, Ltd	8,396	CHF	492,428	484,631	0.21
Kuehne & Nagel International AG RegS	1,909	CHF	435,699	517,704	0.22
Logitech International SA RegS	8,378	CHF	434,061	456,983	0.20
Lonza Group AG RegS	825	CHF	410,207	450,847	0.19
Nestle SA RegS	4,457	CHF	502,151	491,334	0.21
Novartis AG RegS	5,277	CHF	447,976	486,577	0.21
Partners Group Holding AG	568	CHF	498,340	489,752	0.21
Roche Holding AG	1,679	CHF	485,297	470,468	0.20
Schindler Holding AG	2,419	CHF	476,836	519,704	0.22
SFS Group AG	3,815	CHF	478,127	460,428	0.20
SGS SA RegS	5,614	CHF	508,857	486,362	0.21
SIG Group AG	19,091	CHF	429,251	482,721	0.21
Sika AG RegS	1,881	CHF	488,589	492,767	0.21
Sonova Holding AG RegS	1,982	CHF	467,449	483,690	0.21
STMicroelectronics NV	11,278	EUR	458,021	513,826	0.22
Straumann Holding AG RegS	3,533	CHF	434,462	525,391	0.22
Swatch Group AG	1,824	CHF	551,929	497,926	0.21
Swiss Life Holding AG RegS	895	CHF	480,182	479,564	0.21
Swiss Prime Site AG	6,169	CHF	494,296	490,770	0.21
Swiss Re AG	5,317	CHF	497,680	490,483	0.21
Swisscom AG RegS	860	CHF	469,674	491,472	0.21
Tecan Group AG RegS	1,361	CHF	542,678	478,550	0.20
Temenos AG RegS	6,254	CHF	398,488	455,820	0.20
UBS Group AG RegS	26,124	CHF	497,692	484,306	0.21
Zurich Insurance Group AG	1,116	CHF	492,529	485,817	0.21
			20,160,865	20,521,342	8.78
United Kingdom					
3i Group PLC	21,132	GBP	360,592	479,824	0.21
abrdn PLC	195,111	GBP	460,618	496,109	0.21
Anglo American PLC	17,167	GBP	660,211	446,708	0.19
AstraZeneca PLC	3,593	GBP	454,381	472,120	0.20
Aviva PLC	104,640	GBP	525,495	481,898	0.21
Balfour Beatty PLC	114,921	GBP	474,783	456,394	0.20
Barclays PLC	267,907	GBP	542,557	478,843	0.21
Barratt Developments PLC	89,892	GBP	464,175	433,149	0.19
Beazley PLC	70,962	GBP	505,335	487,059	0.21
Bellway PLC	18,600	GBP	454,042	430,893	0.18
Berkeley Group Holdings PLC	10,582	GBP	503,902	483,756	0.21
Big Yellow Group PLC REIT	36,336	GBP	484,487	454,336	0.19
BP PLC	89,331	GBP	491,078	477,134	0.20
British Land Co PLC REIT	120,291	GBP	567,278	424,453	0.18
Britvic PLC	47,763	GBP	435,628	476,437	0.20
BT Group PLC	286,155	GBP	434,240	407,987	0.17
Bunzl PLC	13,541	GBP	457,232	473,225	0.20
Burberry Group PLC	18,985	GBP	515,651	469,015	0.20
Centrica PLC	360,411	GBP	409,016	520,577	0.22
CNH Industrial NV	38,385	EUR	573,276	506,874	0.22
Compass Group PLC	19,404	GBP	427,551	497,908	0.21
Computacenter PLC	18,518	GBP	424,601	494,163	0.21
ConvaTec Group PLC	207,991	GBP	565,389	497,350	0.21
Croda International PLC	7,009	GBP	553,602	459,511	0.20

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Dechra Pharmaceuticals PLC	11,631	GBP	372,652	499,589	0.21
Derwent London PLC REIT	19,350	GBP	556,322	462,248	0.20
Diageo PLC	12,695	GBP	535,836	499,875	0.21
DS Smith PLC	133,403	GBP	520,112	422,528	0.18
Electrocomponents PLC	52,910	GBP	562,824	468,712	0.20
Energiean PLC	38,700	GBP	553,926	461,797	0.20
Entain PLC	32,554	GBP	554,577	482,539	0.21
Greggs PLC	15,673	GBP	475,216	466,459	0.20
GSK PLC	30,703	GBP	495,988	496,891	0.21
Halma PLC	17,325	GBP	412,098	459,702	0.20
Harbour Energy PLC	171,565	GBP	508,527	457,031	0.20
Hays PLC	387,004	GBP	470,698	460,900	0.20
HSBC Holdings PLC	69,103	GBP	468,222	500,632	0.21
IMI PLC	25,824	GBP	429,845	493,524	0.21
Informa PLC	59,052	GBP	443,582	499,588	0.21
InterContinental Hotels Group PLC	7,781	GBP	501,716	492,715	0.21
Intermediate Capital Group PLC	28,989	GBP	442,231	465,335	0.20
International Consolidated Airlines Group SA	265,548	GBP	492,197	500,992	0.21
International Distributions Services PLC	213,405	GBP	562,899	549,340	0.24
Intertek Group PLC	9,720	GBP	471,523	483,088	0.21
ITV PLC	599,405	GBP	541,883	477,069	0.20
J Sainsbury PLC	157,840	GBP	445,396	494,777	0.21
JD Sports Fashion PLC	279,617	GBP	512,065	475,726	0.20
Johnson Matthey PLC	24,017	GBP	573,248	488,656	0.21
Kingfisher PLC	175,414	GBP	522,629	473,621	0.20
Land Securities Group PLC REIT	67,991	GBP	530,675	454,941	0.20
Legal & General Group PLC	177,404	GBP	520,093	469,898	0.20
Lloyds Banking Group PLC	931,438	GBP	521,106	473,131	0.20
London Stock Exchange Group PLC	4,831	GBP	409,440	470,972	0.20
LondonMetric Property PLC REIT	226,271	GBP	477,240	436,119	0.19
M&G PLC	209,851	GBP	492,969	468,051	0.20
Man Group PLC	184,941	GBP	505,024	470,896	0.20
Marks & Spencer Group PLC	221,930	GBP	382,399	498,354	0.21
Mondi PLC	33,563	GBP	557,220	468,943	0.20
National Grid PLC	40,212	GBP	476,625	487,571	0.21
NatWest Group PLC	161,771	GBP	546,079	453,939	0.19
Ocado Group PLC	115,204	GBP	773,618	762,529	0.33
Pearson PLC	51,528	GBP	538,358	493,578	0.21
Pennon Group PLC	53,684	GBP	561,529	444,790	0.19
Phoenix Group Holdings PLC	75,155	GBP	530,601	465,743	0.20
Reckitt Benckiser Group PLC	6,906	GBP	460,417	475,775	0.20
RELX PLC	16,525	GBP	454,783	504,718	0.22
Rentokil Initial PLC	64,897	GBP	385,545	465,094	0.20
Rotork PLC	127,482	GBP	472,182	452,798	0.19
Sage Group PLC	48,710	GBP	504,034	524,936	0.23
Schroders PLC	91,568	GBP	493,343	466,620	0.20
Segro PLC REIT	52,607	GBP	476,365	439,422	0.19
Severn Trent PLC	15,315	GBP	489,320	457,946	0.20
Smith & Nephew PLC	35,273	GBP	464,915	521,197	0.22
Smiths Group PLC	25,535	GBP	499,305	489,191	0.21
Softcat PLC	30,332	GBP	425,405	500,501	0.21
Spectris PLC	11,641	GBP	431,469	487,674	0.21
Spirax-Sarco Engineering PLC	3,766	GBP	498,202	454,873	0.20
SSE PLC	22,897	GBP	453,941	491,216	0.21
SSP Group PLC	155,228	GBP	484,435	453,668	0.19
St James's Place PLC	36,289	GBP	498,778	459,880	0.20
Standard Chartered PLC	63,264	GBP	508,383	503,521	0.22
Subsea 7 SA	49,701	NOK	551,153	568,298	0.24
Taylor Wimpey PLC	366,193	GBP	478,348	438,462	0.19
Tesco PLC	161,153	GBP	464,888	466,477	0.20
Travis Perkins PLC	47,893	GBP	549,865	453,401	0.19
Tritax Big Box PLC REIT	297,548	GBP	496,054	433,419	0.19
Unilever PLC	10,557	GBP	496,657	504,081	0.22
UNITE Group PLC REIT	46,094	GBP	507,987	467,309	0.20
United Utilities Group PLC	40,002	GBP	480,786	448,246	0.19
Virgin Money UK PLC	272,841	GBP	573,010	475,485	0.20
Vistry Group PLC	55,265	GBP	478,472	425,367	0.18

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam STOXX® Europe 600 ESG Equal Weight NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Vodafone Group PLC	569,415	GBP	580,681	490,823	0.21
Watches of Switzerland Group PLC	64,857	GBP	651,787	461,406	0.20
Weir Group PLC	23,321	GBP	487,235	477,213	0.20
WH Smith PLC	26,241	GBP	503,480	473,360	0.20
Whitbread PLC	12,687	GBP	442,404	500,595	0.21
WPP PLC	48,812	GBP	507,731	468,358	0.20
			48,245,668	46,359,842	19.82
Total Shares			239,357,304	233,504,766	99.84
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			239,357,304	233,504,766	99.84
TOTAL INVESTMENT PORTFOLIO			239,357,304	233,504,766	99.84
OTHER ASSETS AND LIABILITIES				377,227	0.16
TOTAL NET ASSETS				233,881,993	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Shiller Barclays Cape® US Sector Value TR

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (USD)	
Number of shares outstanding at the beginning of the period	1,458,826
Number of shares issued	456,920
Number of shares redeemed	(64,022)
Number of shares outstanding at the end of the period	1,851,724

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	509,228
Number of shares issued	99,475
Number of shares redeemed	(44,445)
Number of shares outstanding at the end of the period	564,258

UCITS ETF Hedged Index 1C (EUR)	
Number of shares outstanding at the beginning of the period	297,466
Number of shares issued	96,147
Number of shares redeemed	(1,940)
Number of shares outstanding at the end of the period	391,673

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (USD)	3,273,894,160	2,211,735,898	2,572,328,100
NAV per Share:			
UCITS ETF 1C (USD)	1,197.244	1,001.447	1,180.762
UCITS ETF 1C (EUR)	1,098.906	939.415	1,038.881
UCITS ETF Hedged Index 1C (EUR)	890.291	756.770	920.598

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Shiller Barclays Cape® US Sector Value TR

Statement of Investments

As at June 30, 2023
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Bermuda					
Arch Capital Group, Ltd	313,163	USD	12,681,533	23,440,250	0.72
			12,681,533	23,440,250	0.72
Canada					
RB Global Inc	367,415	USD	21,269,654	22,044,900	0.67
			21,269,654	22,044,900	0.67
Israel					
Check Point Software Technologies, Ltd	154,484	USD	19,372,318	19,406,280	0.59
			19,372,318	19,406,280	0.59
Netherlands					
NXP Semiconductors NV	134,510	USD	25,998,093	27,531,507	0.84
			25,998,093	27,531,507	0.84
Switzerland					
Chubb, Ltd	53,004	USD	10,278,536	10,206,450	0.31
			10,278,536	10,206,450	0.31
United States					
Adobe, Inc	217,336	USD	86,517,156	106,275,131	3.25
Advanced Micro Devices, Inc	1,250,000	USD	90,855,027	142,387,500	4.35
Alphabet, Inc - Class A	1,175,245	USD	97,560,679	140,676,826	4.30
Alphabet, Inc - Class C	1,068,237	USD	109,181,591	129,224,630	3.95
Amazon.com, Inc	2,080,621	USD	228,449,050	271,229,754	8.28
American Homes 4 Rent REIT	503,587	USD	17,590,294	17,852,159	0.55
Ameriprise Financial Inc	35,000	USD	11,245,500	11,625,600	0.36
Amgen, Inc	83,375	USD	18,761,042	18,510,917	0.57
Apple, Inc	800,065	USD	142,885,651	155,188,608	4.74
Applied Materials Inc	185,595	USD	25,365,269	26,825,901	0.82
Archer-Daniels-Midland Co	69,618	USD	5,085,595	5,260,336	0.16
Autodesk, Inc	75,000	USD	22,317,750	15,345,750	0.47
Automatic Data Processing Inc	255,853	USD	56,430,938	56,233,931	1.72
AutoZone, Inc	5,548	USD	5,575,629	13,833,161	0.42
Berkshire Hathaway, Inc - Class B	586,845	USD	164,773,555	200,114,145	6.11
Biogen, Inc	20,700	USD	6,199,179	5,896,395	0.18
Booking Holdings, Inc	27,405	USD	58,776,789	74,002,544	2.26
Boston Scientific Corp	52,831	USD	2,700,192	2,857,629	0.09
Cadence Design Systems, Inc	237,700	USD	15,650,168	55,745,404	1.70
CBOE Holdings Inc	110,923	USD	15,142,099	15,308,483	0.47
Charles Schwab Corp	650,000	USD	35,080,500	36,842,000	1.13
Cheniere Energy, Inc	56,208	USD	7,807,291	8,563,851	0.26
Cigna Corp	52,129	USD	13,720,353	14,627,397	0.45
Coca-Cola Co	642,710	USD	39,481,675	38,703,996	1.18
Colgate-Palmolive Co	290,897	USD	23,638,290	22,410,705	0.68
Corteva, Inc	136,077	USD	7,840,757	7,797,212	0.24
Eli Lilly & Co	97,306	USD	41,180,872	45,634,568	1.39
Enphase Energy, Inc	67,000	USD	12,642,230	11,221,160	0.34
F5, Inc	92,582	USD	16,136,117	13,541,043	0.41
Fair Isaac Corp	13,800	USD	4,340,652	11,167,098	0.34
Fiserv, Inc	270,300	USD	30,039,362	34,098,345	1.04
Ford Motor Co	673,008	USD	7,921,304	10,182,611	0.31
Fortinet, Inc	222,651	USD	4,570,580	16,830,189	0.51
General Motors Co	205,641	USD	7,246,789	7,929,517	0.24
Global Payments Inc	155,853	USD	15,532,310	15,354,638	0.47
GoDaddy Inc	81,336	USD	5,884,660	6,110,774	0.19
Hershey Co	66,278	USD	17,158,711	16,549,617	0.51
Horizon Therapeutics Plc	566,195	USD	57,333,984	58,233,156	1.78
Intercontinental Exchange, Inc	219,125	USD	24,366,700	24,778,655	0.76
Johnson & Johnson	637,436	USD	104,463,012	105,508,407	3.22
KLA Corp	61,299	USD	28,076,039	29,731,241	0.91
Liberty Broadband Corp	180,990	USD	13,224,939	14,499,109	0.44
Lowe's Cos, Inc	140,000	USD	28,823,200	31,598,000	0.97
LPL Financial Holdings Inc	30,280	USD	5,986,356	6,583,780	0.20
Match Group, Inc	91,600	USD	12,275,316	3,833,460	0.12

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Shiller Barclays Cape® US Sector Value TR

Statement of Investments (continued)

As at June 30, 2023

(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
McDonald's Corp	288,425	USD	84,638,200	86,068,904	2.63
Merck & Co, Inc	65,618	USD	7,435,832	7,571,661	0.23
Meta Platforms, Inc - Class A	299,421	USD	61,435,449	85,927,839	2.62
Microsoft Corp	133,026	USD	41,984,121	45,300,674	1.38
Mosaic Co	330,674	USD	11,441,320	11,573,590	0.35
Netflix, Inc	52,982	USD	18,665,340	23,338,041	0.71
NIKE, Inc - Class B	241,734	USD	26,203,388	26,680,182	0.81
NVIDIA Corp	106,281	USD	44,506,232	44,958,989	1.37
ON Semiconductor Corp	268,274	USD	18,720,160	25,373,355	0.77
PepsiCo, Inc	166,791	USD	30,837,648	30,893,029	0.94
Procter & Gamble Co	98,300	USD	14,203,367	14,916,042	0.46
Qorvo, Inc	50,000	USD	4,463,500	5,101,500	0.16
Ross Stores, Inc	57,855	USD	5,997,828	6,487,281	0.20
Salesforce, Inc	207,527	USD	45,554,576	43,842,154	1.34
Seagen Inc	29,552	USD	5,776,529	5,687,578	0.17
ServiceNow, Inc	16,100	USD	5,153,610	9,047,717	0.28
Snowflake Inc	165,689	USD	28,728,816	29,157,950	0.89
Starbucks Corp	230,000	USD	23,430,100	22,783,800	0.70
Synaptics, Inc	125,220	USD	10,279,310	10,691,284	0.33
Synopsys, Inc	53,910	USD	7,376,505	23,472,953	0.72
Target Corp	71,069	USD	11,439,266	9,374,001	0.29
Tesla, Inc	163,370	USD	39,505,994	42,765,365	1.31
TG Therapeutics, Inc	279,305	USD	7,597,096	6,937,936	0.21
TJX Cos, Inc	279,182	USD	21,770,612	23,671,842	0.72
T-Mobile US, Inc	255,000	USD	32,552,391	35,419,500	1.08
TransDigm Group Inc	9,654	USD	6,702,289	8,632,317	0.26
Tyson Foods, Inc - Class A	217,845	USD	10,988,102	11,118,809	0.34
UnitedHealth Group, Inc	132,230	USD	63,576,509	63,555,027	1.94
VeriSign, Inc	48,803	USD	9,298,924	11,028,014	0.34
VMware, Inc	248,861	USD	33,807,680	35,758,837	1.09
Walt Disney Co	559,778	USD	71,835,349	49,976,980	1.53
Warner Bros Discovery, Inc	184,300	USD	4,237,057	2,311,122	0.07
Waste Management, Inc	62,387	USD	10,323,801	10,819,153	0.33
Western Digital Corp	1,235,193	USD	46,362,173	46,850,870	1.43
Wyndham Hotels & Resorts, Inc	274,045	USD	18,621,358	18,791,266	0.57
			2,631,285,584	2,992,610,895	91.41
Total Shares			2,720,885,718	3,095,240,282	94.54
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			2,720,885,718	3,095,240,282	94.54
TOTAL INVESTMENT PORTFOLIO			2,720,885,718	3,095,240,282	94.54

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Shiller Barclays Cape® US Sector Value TR

Statement of Investments (continued)

As at June 30, 2023
(expressed in USD)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam Shiller Barclays Cape® US Sector Value TR Swap				
Paying leg	(100,000)	USD	(951,378,021)	(29.06)
Receiving leg (unhedged index)	708,979	USD	1,004,993,062	30.70
Paying leg	(100,000)	USD	(979,516,978)	(29.92)
Receiving leg (unhedged index)	910,633	USD	1,290,787,617	39.43
Paying leg	(100,000)	USD	(1,164,345,284)	(35.57)
Receiving leg (hedged index)	330,626	EUR	380,118,707	11.61
Receiving leg (unhedged index)	419,614	USD	594,844,051	18.17
Total Total Return Swap			175,503,154	5.36
Total OTC dealt derivatives			175,503,154	5.36
OTHER ASSETS AND LIABILITIES			3,150,724	0.10
TOTAL NET ASSETS			3,273,894,160	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Shiller Barclays Cape® Europe Sector Value TR

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	307,777
Number of shares issued	131,779
Number of shares redeemed	(80,011)
Number of shares outstanding at the end of the period	359,545

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	169,858,939	133,240,467	59,410,055
NAV per Share:			
UCITS ETF 1C (EUR)	472.427	432.912	461.699

The accompanying notes are an integral part of these financial statements.

Statement of Investments

As at June 30, 2023
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
ANDRITZ AG	54,544	EUR	3,170,845	2,784,471	1.64
			3,170,845	2,784,471	1.64
Belgium					
Ageas SA	156,190	EUR	5,780,592	5,796,211	3.41
Anheuser-Busch InBev SA	182,828	EUR	9,411,174	9,475,975	5.58
Warehouses De Pauw CVA REIT	27,973	EUR	741,284	702,682	0.42
			15,933,050	15,974,868	9.41
Finland					
Fortum OYJ	452,617	EUR	6,225,747	5,551,347	3.27
Kone OYJ - Class B	125,431	EUR	5,885,337	5,999,365	3.53
Neste OYJ	74,827	EUR	3,012,796	2,638,400	1.55
			15,123,880	14,189,112	8.35
Germany					
Aurubis AG	9,926	EUR	792,095	779,588	0.46
BASF SE	97,638	EUR	4,177,442	4,341,962	2.56
Bayer AG RegS	285,527	EUR	16,048,803	14,467,653	8.52
Bayerische Motoren Werke AG - Preferred	9,739	EUR	955,883	1,014,804	0.60
Beiersdorf AG	43,486	EUR	5,230,403	5,272,677	3.10
Brenntag SE	33,741	EUR	2,370,643	2,409,107	1.42
Carl Zeiss Meditec AG	8,764	EUR	985,074	867,987	0.51
Daimler AG	121,755	EUR	8,369,189	8,969,691	5.28
Deutsche Post AG RegS	93,402	EUR	3,856,568	4,177,871	2.46
Deutsche Telekom AG RegS	299,629	EUR	6,403,072	5,985,389	3.52
Evonik Industries AG	264,125	EUR	4,494,087	4,603,699	2.71
Knorr-Bremse AG	15,223	EUR	1,011,720	1,065,306	0.63
MTU Aero Engines AG	15,239	EUR	3,367,819	3,617,739	2.13
RWE AG	160,770	EUR	6,800,571	6,409,900	3.77
Siemens AG RegS	45,526	EUR	6,932,010	6,944,536	4.09
Siemens Energy AG	39,158	EUR	677,533	633,576	0.37
Siemens Healthineers AG	62,611	EUR	3,546,797	3,247,006	1.91
Symrise AG	8,617	EUR	885,397	827,404	0.49
thyssenkrupp AG	185,414	EUR	1,273,794	1,329,048	0.78
Volkswagen AG - Preferred	115,936	EUR	13,957,346	14,253,172	8.39
			92,136,246	91,218,115	53.70
Luxembourg					
ArcelorMittal SA	108,940	EUR	2,759,450	2,715,874	1.60
			2,759,450	2,715,874	1.60
Netherlands					
Argenx SE	12,123	EUR	4,151,091	4,308,514	2.54
Argenx SE	1,058	EUR	350,198	376,013	0.22
Heineken Holding NV	32,031	EUR	2,548,066	2,551,269	1.50
Heineken NV	14,256	EUR	1,495,454	1,342,630	0.79
Prosus NV	222,522	EUR	14,379,062	14,933,452	8.79
QIAGEN NV	58,430	EUR	2,473,342	2,403,810	1.42
Randstad NV	82,640	EUR	4,208,735	3,992,339	2.35
Wolters Kluwer NV	7,137	EUR	755,095	830,033	0.49
			30,361,043	30,738,060	18.10
Total Shares			159,484,514	157,620,500	92.80
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			159,484,514	157,620,500	92.80
TOTAL INVESTMENT PORTFOLIO			159,484,514	157,620,500	92.80

Ossiam Lux

Ossiam Shiller Barclays Cape® Europe Sector Value TR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam Shiller Barclays Cape® Europe Sector Value TR Swap				
Paying leg	(100,000)	EUR	(157,620,500)	(92.79)
Receiving leg	341,184	EUR	169,612,691	99.85
Total Total Return Swap			11,992,191	7.06
Total OTC dealt derivatives			11,992,191	7.06
OTHER ASSETS AND LIABILITIES			246,248	0.14
TOTAL NET ASSETS			169,858,939	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Sub-Fund not registered in Switzerland

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	70,130
Number of shares issued	2,500
Number of shares redeemed	(60,030)
Number of shares outstanding at the end of the period	12,600

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	2,102,569	11,446,042	40,301,140
NAV per Share:			
UCITS ETF 1C (EUR)	166.871	163.212	190.614

The accompanying notes are an integral part of these financial statements.

Sub-Fund not registered in Switzerland

Statement of Investments

As at June 30, 2023

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Corporate Bonds					
Australia					
Macquarie Group, Ltd 1.25% 03/05/2025	100,000	EUR	97,217	97,845	4.65
			97,217	97,845	4.65
Denmark					
Orsted A/S 3.75% 03/01/2030	100,000	EUR	100,685	99,761	4.75
Orsted A/S 4.125% 03/01/2035	100,000	EUR	103,268	101,555	4.83
			203,953	201,316	9.58
Finland					
CRH Finland Services Oyj 0.875% 11/05/2023	100,000	EUR	99,208	98,958	4.71
			99,208	98,958	4.71
France					
Orange SA 5.25% 12/29/2049	100,000	EUR	100,653	99,883	4.75
RCI Banque SA 0.50% 09/15/2023	100,000	EUR	99,462	99,247	4.72
Electricite de France SA 4.75% 10/12/2034	100,000	EUR	100,706	101,010	4.80
Banque Federative du Credit Mutuel SA 5.125% 01/13/2033	100,000	EUR	99,726	98,094	4.67
			400,547	398,234	18.94
Germany					
Deutsche Bank AG 5.00% 09/05/2030	100,000	EUR	95,002	96,166	4.57
			95,002	96,166	4.57
Italy					
A2A SpA 1.25% 03/16/2024	100,000	EUR	98,384	97,961	4.66
Autostrade per l'Italia SpA 2.00% 12/04/2028	100,000	EUR	87,722	87,387	4.16
Pirelli & C SpA 4.25% 01/18/2028	100,000	EUR	100,263	98,311	4.67
			286,369	283,659	13.49
Japan					
Takeda Pharmaceutical Co, Ltd 2.25% 11/21/2026	100,000	EUR	96,209	94,595	4.50
			96,209	94,595	4.50
Luxembourg					
Iraton Finance Luxembourg SA 0.125% 03/24/2025	100,000	EUR	94,136	92,570	4.40
			94,136	92,570	4.40
Mexico					
Sigma Alimentos SA de CV 2.625% 02/07/2024	100,000	EUR	98,939	98,602	4.69
			98,939	98,602	4.69
Netherlands					
Gas Natural Fenosa Finance BV 2.875% 03/11/2024	100,000	EUR	99,554	99,172	4.72
Stellantis NV 4.375% 03/14/2030	100,000	EUR	101,208	100,000	4.75
			200,762	199,172	9.47
Norway					
DNB Bank ASA 0.05% 11/14/2023	100,000	EUR	98,918	98,577	4.69
			98,918	98,577	4.69
United States					
Stryker Corp 1.00% 12/03/2031	100,000	EUR	81,561	79,029	3.76
McDonald's Corp 4.25% 03/07/2035	100,000	EUR	103,280	102,311	4.87
			184,841	181,340	8.63
Total Corporate Bonds			1,956,101	1,941,034	92.32
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			1,956,101	1,941,034	92.32
TOTAL INVESTMENT PORTFOLIO			1,956,101	1,941,034	92.32

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Sub-Fund not registered in Switzerland

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Paying leg	(100,000)	EUR	(1,948,207)	(92.66)
Receiving leg	12,221	EUR	2,100,525	99.90
Total Total Return Swap			152,318	7.24
Total OTC dealt derivatives			152,318	7.24
OTHER ASSETS AND LIABILITIES			9,217	0.44
TOTAL NET ASSETS			2,102,569	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Sub-Fund not registered in Switzerland*

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	236,577
Number of shares issued	-
Number of shares redeemed	(236,577)
Number of shares outstanding at the end of the period	-

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	-	59,702,247	95,841,856
NAV per Share:			
UCITS ETF 1C (EUR)	-	252.359	298.037

* liquidated June 5, 2023.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	638,458
Number of shares issued	293,595
Number of shares redeemed	(13,400)
Number of shares outstanding at the end of the period	918,653

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	131,293,576	83,849,162	94,065,492
NAV per Share: 1C (EUR)	142.920	131.331	142.424

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Statement of Investments

As at June 30, 2023
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Chile					
Antofagasta PLC	13,226	GBP	189,987	225,175	0.17
			189,987	225,175	0.17
Denmark					
AP Moeller - Maersk A/S - Class B	11	DKK	25,454	17,691	0.01
Carlsberg A/S - Class B	3,014	DKK	397,881	441,419	0.34
Chr Hansen Holding A/S	512	DKK	35,994	32,566	0.03
Coloplast A/S - Class B	8,100	DKK	919,466	928,149	0.71
Demant A/S	4,080	DKK	144,513	158,084	0.12
DSV A/S	6,977	DKK	1,042,016	1,342,755	1.02
Genmab A/S	2,056	DKK	685,032	712,402	0.54
Novo Nordisk A/S - Class B	48,463	DKK	5,857,866	7,155,633	5.45
Novozymes A/S - Class B	10,133	DKK	532,485	432,624	0.33
Pandora A/S	2,402	DKK	207,579	196,524	0.15
Tryg A/S	8,499	DKK	183,657	168,532	0.13
Vestas Wind Systems A/S	18,479	DKK	427,436	450,341	0.34
			10,459,379	12,036,720	9.17
Hong Kong					
Prudential PLC	103,390	GBP	1,272,812	1,335,533	1.02
			1,272,812	1,335,533	1.02
Ireland					
Experian PLC	30,557	GBP	900,391	1,074,658	0.82
			900,391	1,074,658	0.82
Mexico					
Fresnillo PLC	76,688	GBP	653,809	545,306	0.42
			653,809	545,306	0.42
Norway					
Aker ASA - Class A	2,450	NOK	152,673	127,547	0.10
AutoStore Holdings, Ltd	77,349	NOK	131,268	155,181	0.12
DNB Bank ASA	40,203	NOK	690,020	690,315	0.52
Gjensidige Forsikring ASA	15,613	NOK	252,623	229,483	0.17
Mowi ASA	34,844	NOK	662,211	507,375	0.39
Norsk Hydro ASA	23,873	NOK	145,595	130,308	0.10
Orkla ASA	101,705	NOK	714,665	670,870	0.51
Telenor ASA	25,343	NOK	309,189	235,900	0.18
TOMRA Systems ASA	43,228	NOK	671,142	637,964	0.49
			3,729,386	3,384,943	2.58
Sweden					
Alfa Laval AB	19,391	SEK	546,585	646,684	0.49
Assa Abloy AB - Class B	22,550	SEK	468,514	495,616	0.38
Atlas Copco AB - Class A	113,722	SEK	1,228,850	1,499,666	1.14
Atlas Copco AB - Class B	81,251	SEK	775,779	925,640	0.71
Boliden AB	3,376	SEK	106,557	89,254	0.07
Castellum AB	43,965	SEK	497,689	384,090	0.29
Epiroc AB - Class A	32,548	SEK	528,778	563,171	0.43
Epiroc AB - Class B	26,425	SEK	369,772	390,851	0.30
EQT AB	17,960	SEK	350,813	316,092	0.24
Essity AB - Class B	30,409	SEK	779,265	740,857	0.56
Evolution AB	2,845	SEK	298,335	329,738	0.25
Fastighets AB Balder	103,316	SEK	438,042	345,082	0.26
Getinge AB - Class B	6,531	SEK	141,454	104,719	0.08
H & M Hennes & Mauritz AB - Class B	54,044	SEK	650,175	849,260	0.65
Hexagon AB - Class B	66,542	SEK	690,327	749,600	0.57
Holmen AB - Class B	4,825	SEK	188,554	158,619	0.12
Indutrade AB	16,621	SEK	338,906	342,597	0.26
Investment AB Latour - Class B	22,310	SEK	425,421	404,768	0.31
Investor AB - Class A	7,322	SEK	137,334	134,023	0.10
Investor AB - Class B	43,889	SEK	756,353	803,164	0.61
Lifco AB - Class B	4,494	SEK	75,461	89,352	0.07
Nibe Industrier AB - Class B	72,584	SEK	623,925	630,725	0.48
Sagax AB - Class B	8,771	SEK	176,689	158,536	0.12

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Skandinaviska Enskilda Banken AB - Class A	66,453	SEK	679,594	671,905	0.51
Skandinaviska Enskilda Banken AB - Class C	18,528	SEK	227,919	198,106	0.15
Skanska AB - Class B	48,263	SEK	726,972	619,044	0.47
SKF AB - Class B	8,320	SEK	123,017	132,451	0.10
Svenska Cellulosa AB SCA - Class B	55,237	SEK	752,344	644,279	0.49
Svenska Handelsbanken AB - Class A	83,153	SEK	724,341	637,466	0.49
Svenska Handelsbanken AB - Class B	27,230	SEK	299,664	248,633	0.19
Swedbank AB - Class A	31,549	SEK	556,669	486,853	0.37
Tele2 AB - Class B	53,261	SEK	489,839	402,795	0.31
Telia Co AB	102,978	SEK	303,343	206,669	0.16
Trelleborg AB - Class B	20,554	SEK	450,683	455,933	0.35
Volvo AB - Class B	29,300	SEK	486,495	554,462	0.42
Volvo Car AB - Class B	71,275	SEK	362,367	258,990	0.20
			16,776,825	16,669,690	12.70
Switzerland					
ABB, Ltd RegS	53,047	CHF	1,486,492	1,911,959	1.46
Alcon, Inc	20,190	CHF	1,363,241	1,532,768	1.17
Barry Callebaut AG RegS	108	CHF	227,412	191,090	0.15
Chocoladefabriken Lindt & Spruengli AG	3	CHF	28,669	34,547	0.03
Cie Financiere Richemont SA RegS	13,784	CHF	1,653,684	2,141,606	1.63
Coca-Cola HBC AG	15,312	GBP	339,510	418,423	0.32
Geberit AG RegS	1,921	CHF	959,942	921,272	0.70
Givaudan SA RegS	318	CHF	1,036,124	965,992	0.74
Kuehne & Nagel International AG RegS	2,392	CHF	578,999	648,690	0.49
Logitech International SA RegS	7,305	CHF	382,341	398,456	0.30
Lonza Group AG RegS	2,483	CHF	1,314,525	1,356,912	1.03
Nestle SA RegS	81,541	CHF	9,210,886	8,988,977	6.85
Novartis AG RegS	62,540	CHF	5,289,601	5,766,633	4.39
Partners Group Holding AG	224	CHF	193,921	193,142	0.15
Roche Holding AG	20,714	CHF	6,381,508	5,804,212	4.42
Roche Holding AG	298	CHF	108,002	89,638	0.07
Schindler Holding AG	3,752	CHF	700,453	806,089	0.61
Schindler Holding AG RegS	2,861	CHF	513,069	589,164	0.45
Sika AG RegS	6,586	CHF	1,554,651	1,725,339	1.31
Sonova Holding AG RegS	3,976	CHF	1,076,314	970,309	0.74
Straumann Holding AG RegS	878	CHF	102,990	130,567	0.10
Swatch Group AG	859	CHF	216,466	229,785	0.17
Swatch Group AG RegS	1,454	CHF	66,324	73,217	0.06
Swiss Life Holding AG RegS	793	CHF	399,736	424,910	0.32
Swiss Re AG	13,218	CHF	1,095,382	1,219,335	0.93
Swisscom AG RegS	782	CHF	426,193	446,897	0.34
UBS Group AG RegS	65,223	CHF	1,079,073	1,209,153	0.92
Zurich Insurance Group AG	4,812	CHF	2,055,169	2,094,760	1.59
			39,840,677	41,283,842	31.44
United Kingdom					
3i Group PLC	37,276	GBP	601,971	846,389	0.64
Admiral Group PLC	9,267	GBP	229,468	224,833	0.17
Anglo American PLC	46,771	GBP	1,476,975	1,217,043	0.93
Ashtead Group PLC	9,806	GBP	445,229	622,086	0.47
AstraZeneca PLC	49,396	GBP	6,437,377	6,490,637	4.94
Auto Trader Group PLC	51,587	GBP	344,796	366,940	0.28
Aviva PLC	163,352	GBP	790,563	752,284	0.57
Barclays PLC	550,079	GBP	1,002,528	983,183	0.75
BT Group PLC	483,836	GBP	926,000	689,831	0.53
Bunzl PLC	23,833	GBP	792,278	832,905	0.63
Burberry Group PLC	28,757	GBP	646,692	710,428	0.54
Coca-Cola Europacific Partners PLC	9,009	USD	470,297	532,035	0.40
Compass Group PLC	30,080	GBP	639,263	771,855	0.59
Croda International PLC	11,958	GBP	877,588	783,969	0.60
Diageo PLC	79,565	GBP	3,275,590	3,132,930	2.39
Entain PLC	15,367	GBP	229,131	227,781	0.17
GSK PLC	158,454	GBP	2,984,020	2,564,386	1.95
Haleon PLC	93,698	GBP	347,565	351,855	0.27
Halma PLC	10,713	GBP	261,161	284,259	0.22
HSBC Holdings PLC	648,135	GBP	4,279,206	4,695,554	3.58

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Europe ex Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Informa PLC	46,889	GBP	324,877	396,687	0.30
International Consolidated Airlines Group SA	122,176	GBP	172,728	230,501	0.18
Intertek Group PLC	3,821	GBP	190,336	189,905	0.14
J Sainsbury PLC	133,887	GBP	354,971	419,693	0.32
JD Sports Fashion PLC	201,575	GBP	306,569	342,949	0.26
Kingfisher PLC	54,681	GBP	156,080	147,640	0.11
Land Securities Group PLC REIT	128,336	GBP	940,671	858,721	0.65
Legal & General Group PLC	275,776	GBP	774,663	730,460	0.56
Lloyds Banking Group PLC	2,570,113	GBP	1,347,892	1,305,508	0.99
London Stock Exchange Group PLC	15,527	GBP	1,419,997	1,513,721	1.15
Melrose Industries PLC	57,327	GBP	222,769	338,160	0.26
Mondi PLC	18,589	GBP	311,878	259,726	0.20
NatWest Group PLC	295,930	GBP	894,749	830,397	0.63
Next PLC	11,113	GBP	829,409	893,554	0.68
Pearson PLC	30,102	GBP	276,439	288,342	0.22
Phoenix Group Holdings PLC	92,981	GBP	642,107	576,213	0.44
Reckitt Benckiser Group PLC	30,024	GBP	2,158,691	2,068,443	1.58
RELX PLC	67,946	GBP	1,864,315	2,075,255	1.58
Rentokil Initial PLC	120,180	GBP	751,369	861,287	0.66
Sage Group PLC	35,178	GBP	292,980	379,105	0.29
Schroders PLC	127,016	GBP	672,149	647,259	0.49
Segro PLC REIT	91,528	GBP	917,288	764,526	0.58
Severn Trent PLC	20,874	GBP	666,502	624,170	0.47
Smith & Nephew PLC	22,876	GBP	306,498	338,018	0.26
Spirax-Sarco Engineering PLC	3,247	GBP	386,760	392,186	0.30
St James's Place PLC	27,760	GBP	382,766	351,795	0.27
Standard Chartered PLC	123,200	GBP	924,529	980,555	0.75
Tesco PLC	443,115	GBP	1,337,634	1,282,651	0.98
Unilever PLC	86,767	GBP	3,949,814	4,142,992	3.16
United Utilities Group PLC	75,227	GBP	889,686	842,963	0.64
Vodafone Group PLC	1,035,989	GBP	1,317,423	893,000	0.68
Whitbread PLC	279	GBP	8,292	11,009	0.01
WPP PLC	38,719	GBP	376,650	371,514	0.28
			53,427,179	53,430,088	40.69
United States					
Carnival PLC	77,411	GBP	697,633	1,173,150	0.89
			697,633	1,173,150	0.89
Total Shares			127,948,078	131,159,105	99.90
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			127,948,078	131,159,105	99.90
TOTAL INVESTMENT PORTFOLIO			127,948,078	131,159,105	99.90
OTHER ASSETS AND LIABILITIES				134,471	0.10
TOTAL NET ASSETS				131,293,576	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	300,985
Number of shares issued	1,031,149
Number of shares redeemed	(37,766)
Number of shares outstanding at the end of the period	1,294,368

Hedged Index 1C (EUR)	
Number of shares outstanding at the beginning of the period	627,105
Number of shares issued	62,510
Number of shares redeemed	(37,662)
Number of shares outstanding at the end of the period	651,953

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (JPY)	39,033,670,526	14,701,747,942	13,939,905,045
NAV per Share:			
1C (EUR)	121.275	111.710	127.628
Hedged Index 1C (EUR)	138.911	112.867	119.849

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Statement of Investments

As at June 30, 2023
(expressed in JPY)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Japan					
Advantest Corp	26,700	JPY	276,176,307	511,305,000	1.31
Aeon Co, Ltd	106,200	JPY	275,375,304	312,440,400	0.80
Ajinomoto Co, Inc	41,700	JPY	173,021,490	238,690,800	0.61
ANA Holdings, Inc	33,900	JPY	92,705,385	116,141,400	0.30
Asahi Group Holdings, Ltd	57,100	JPY	275,175,031	318,275,400	0.82
Astellas Pharma, Inc	201,000	JPY	407,501,101	431,949,000	1.11
Bandai Namco Holdings, Inc	71,000	JPY	217,090,400	235,791,000	0.60
Canon, Inc	87,100	JPY	267,843,696	330,109,000	0.85
Capcom Co, Ltd	9,600	JPY	40,737,635	54,672,000	0.14
Central Japan Railway Co	22,000	JPY	353,775,817	397,320,000	1.02
Chugai Pharmaceutical Co, Ltd	86,100	JPY	294,014,092	351,804,600	0.90
Dai Nippon Printing Co, Ltd	33,900	JPY	118,471,821	138,244,200	0.35
Daifuku Co, Ltd	53,500	JPY	133,531,024	157,423,750	0.40
Dai-ichi Life Holdings, Inc	102,600	JPY	260,979,481	280,918,800	0.72
Daiichi Sankyo Co, Ltd	182,600	JPY	768,578,165	830,830,000	2.13
Daito Trust Construction Co, Ltd	4,200	JPY	54,097,608	61,257,000	0.16
Daiwa House Industry Co, Ltd	54,000	JPY	173,442,838	204,768,000	0.52
Daiwa Securities Group, Inc	187,600	JPY	117,405,267	138,880,280	0.36
Denso Corp	48,000	JPY	359,643,211	462,960,000	1.19
Disco Corp	13,800	JPY	192,473,939	312,018,000	0.80
East Japan Railway Co	39,700	JPY	292,431,684	317,083,900	0.81
Eisai Co, Ltd	41,900	JPY	304,773,162	407,435,600	1.04
FANUC Corp	79,800	JPY	358,811,329	401,553,600	1.03
Fast Retailing Co, Ltd	16,900	JPY	482,932,487	620,568,000	1.59
FUJIFILM Holdings Corp	40,200	JPY	281,611,625	343,348,200	0.88
Fujitsu, Ltd	18,900	JPY	334,329,787	351,445,500	0.90
GLP J-Reit REIT	907	JPY	138,466,020	128,884,700	0.33
GMO Payment Gateway, Inc	4,500	JPY	47,006,347	50,400,000	0.13
Hamamatsu Photonics KK	10,400	JPY	66,387,294	73,070,400	0.19
Hankyu Hanshin Holdings, Inc	34,600	JPY	139,013,387	164,523,000	0.42
Hitachi, Ltd	72,600	JPY	514,466,247	645,849,600	1.65
Hoya Corp	34,100	JPY	461,810,801	582,257,500	1.49
Hulic Co, Ltd	135,600	JPY	151,429,422	166,923,600	0.43
Itochu Techno-Solutions Corp	34,700	JPY	113,673,681	126,169,200	0.32
Japan Airlines Co, Ltd	31,100	JPY	78,494,629	97,032,000	0.25
Japan Exchange Group, Inc	69,400	JPY	145,073,285	174,055,200	0.45
Japan Metropolitan Fund Invest REIT	808	JPY	81,026,436	77,810,400	0.20
Japan Post Bank Co, Ltd	89,100	JPY	98,947,743	100,148,400	0.26
Japan Real Estate Investment Corp REIT	316	JPY	176,286,122	173,168,000	0.44
Kao Corp	41,600	JPY	225,929,914	216,902,400	0.56
KDDI Corp	134,300	JPY	563,867,128	597,635,000	1.53
Keyence Corp	14,900	JPY	831,227,350	1,010,965,000	2.59
Kikkoman Corp	6,300	JPY	47,178,968	51,609,600	0.13
Kintetsu Group Holdings Co, Ltd	15,200	JPY	67,397,260	75,756,800	0.19
Kirin Holdings Co, Ltd	106,600	JPY	228,277,059	224,019,900	0.57
Kobayashi Pharmaceutical Co, Ltd	16,600	JPY	137,610,878	129,828,600	0.33
Kobe Bussan Co, Ltd	24,300	JPY	87,506,872	90,541,800	0.23
Koei Tecmo Holdings Co, Ltd	9,300	JPY	21,561,243	23,115,150	0.06
Komatsu, Ltd	25,800	JPY	81,367,990	100,129,800	0.26
Konami Group Corp	8,300	JPY	59,102,102	62,424,300	0.16
Kose Corp	9,300	JPY	140,686,031	128,247,000	0.33
Kubota Corp	47,000	JPY	94,586,036	98,653,000	0.25
Kyocera Corp	37,400	JPY	265,133,899	291,383,400	0.75
Kyowa Kirin Co, Ltd	66,200	JPY	198,201,761	176,356,800	0.45
Lasertec Corp	10,000	JPY	198,025,790	215,750,000	0.55
M3, Inc	35,200	JPY	127,150,657	109,436,800	0.28
MEIJI Holdings Co, Ltd	30,200	JPY	97,959,435	97,183,600	0.25
MINEBEA MITSUMI, Inc	51,300	JPY	123,935,407	138,766,500	0.36
MISUMI Group, Inc	16,300	JPY	51,138,582	46,764,700	0.12
Mitsubishi Estate Co, Ltd	176,200	JPY	303,816,511	301,302,000	0.77
Mitsubishi HC Capital, Inc	190,400	JPY	132,231,108	162,696,800	0.42
Mitsubishi UFJ Financial Group, Inc	936,700	JPY	760,661,715	997,585,500	2.56
Mitsui Fudosan Co, Ltd	124,600	JPY	330,666,415	356,418,300	0.91

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in JPY)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Mizuho Financial Group, Inc	211,400	JPY	382,062,595	464,868,600	1.19
MonotaRO Co, Ltd	54,500	JPY	103,762,886	99,353,500	0.25
MS&AD Insurance Group Holdings, Inc	47,100	JPY	200,282,908	240,021,600	0.62
Murata Manufacturing Co, Ltd	65,800	JPY	508,869,361	541,928,800	1.39
NEC Corp	39,900	JPY	208,913,441	277,903,500	0.71
Nexon Co, Ltd	35,900	JPY	107,722,206	98,617,300	0.25
Nidec Corp	41,500	JPY	312,909,545	325,567,500	0.83
Nintendo Co, Ltd	101,400	JPY	573,465,960	663,358,800	1.70
Nippon Building Fund, Inc REIT	333	JPY	195,890,791	188,478,000	0.48
Nippon Paint Holdings Co, Ltd	149,400	JPY	174,410,534	176,740,200	0.45
Nippon Prologis, Inc REIT	591	JPY	181,007,548	170,976,300	0.44
Nippon Telegraph & Telephone Corp	4,767,500	JPY	759,458,294	812,858,750	2.08
Nissan Chemical Corp	25,800	JPY	158,091,255	159,160,200	0.41
Nissin Foods Holdings Co, Ltd	2,600	JPY	28,548,094	30,966,000	0.08
Nitori Holdings Co, Ltd	13,800	JPY	218,439,786	222,249,000	0.57
Nitto Denko Corp	22,900	JPY	197,934,844	243,427,000	0.62
Nomura Holdings, Inc	402,000	JPY	206,613,625	219,974,400	0.56
Nomura Real Estate Master Fund, Inc REIT	1,134	JPY	177,453,152	188,357,400	0.48
Nomura Research Institute, Ltd	57,300	JPY	188,842,449	226,965,300	0.58
NTT Data Corp	97,500	JPY	180,951,055	195,682,500	0.50
Obayashi Corp	15,000	JPY	15,087,864	18,660,000	0.05
Obic Co, Ltd	8,000	JPY	165,586,543	184,320,000	0.47
Olympus Corp	145,600	JPY	367,986,211	329,929,600	0.85
Omron Corp	800	JPY	5,736,102	7,014,400	0.02
Ono Pharmaceutical Co, Ltd	87,100	JPY	252,025,701	226,982,600	0.58
Oracle Corp Japan	7,700	JPY	70,655,206	82,313,000	0.21
Oriental Land Co, Ltd	97,500	JPY	429,348,686	546,097,500	1.40
Otsuka Corp	26,200	JPY	121,492,571	146,379,400	0.38
Otsuka Holdings Co, Ltd	59,900	JPY	268,969,345	315,732,900	0.81
Pan Pacific International Holdings Corp	74,700	JPY	183,961,094	192,203,100	0.49
Rakuten Group, Inc	155,300	JPY	101,405,868	77,494,700	0.20
Renesas Electronics Corp	137,300	JPY	223,179,139	370,915,950	0.95
Resona Holdings, Inc	277,900	JPY	175,541,989	191,834,370	0.49
Rohm Co, Ltd	18,800	JPY	197,314,902	254,176,000	0.65
SBI Holdings, Inc	16,200	JPY	43,462,432	44,849,700	0.11
Secom Co, Ltd	23,300	JPY	196,194,306	226,918,700	0.58
Seiko Epson Corp	54,500	JPY	105,826,389	122,025,500	0.31
Sekisui Chemical Co, Ltd	29,000	JPY	54,448,283	60,088,000	0.15
Sekisui House, Ltd	58,100	JPY	149,536,079	168,809,550	0.43
Seven & i Holdings Co, Ltd	81,100	JPY	485,040,924	503,225,500	1.29
SG Holdings Co, Ltd	64,800	JPY	132,249,010	132,678,000	0.34
Shimadzu Corp	32,200	JPY	136,069,800	142,581,600	0.37
Shimano, Inc	6,400	JPY	143,855,985	153,344,000	0.39
Shin-Etsu Chemical Co, Ltd	168,000	JPY	612,045,998	801,024,000	2.05
Shionogi & Co, Ltd	48,700	JPY	307,665,579	295,609,000	0.76
Shiseido Co, Ltd	47,400	JPY	291,140,410	307,768,200	0.79
SMC Corp	5,100	JPY	333,717,526	405,348,000	1.04
SoftBank Corp	271,200	JPY	411,462,634	417,648,000	1.07
SoftBank Group Corp	87,600	JPY	459,793,334	593,314,800	1.52
Sompo Holdings, Inc	32,400	JPY	184,487,121	209,271,600	0.54
Sony Group Corp	106,200	JPY	1,253,628,201	1,376,883,000	3.53
Square Enix Holdings Co, Ltd	7,700	JPY	48,114,172	51,497,600	0.13
Sumitomo Mitsui Financial Group, Inc	106,800	JPY	527,302,704	657,781,200	1.69
Sumitomo Mitsui Trust Holdings, Inc	40,200	JPY	188,208,893	205,542,600	0.53
Sumitomo Realty & Development Co, Ltd	55,100	JPY	179,296,360	195,770,300	0.50
Suntory Beverage & Food, Ltd	3,500	JPY	17,804,889	18,242,000	0.05
Sysmex Corp	27,600	JPY	236,926,646	270,535,200	0.69
T&D Holdings, Inc	71,300	JPY	122,219,609	150,122,150	0.38
Takeda Pharmaceutical Co, Ltd	144,300	JPY	603,869,447	653,246,100	1.67
Terumo Corp	65,900	JPY	262,318,452	300,635,800	0.77
TIS, Inc	34,600	JPY	124,803,738	124,248,600	0.32
Toho Co, Ltd	9,100	JPY	46,873,065	49,786,100	0.13
Tokio Marine Holdings, Inc	168,000	JPY	450,570,424	556,920,000	1.43
Tokyo Electron, Ltd	42,700	JPY	663,379,631	877,912,000	2.25
Tokyu Corp	38,000	JPY	66,644,995	65,911,000	0.17
TOPPAN, Inc	18,000	JPY	46,255,228	55,800,000	0.14
Toyota Motor Corp	772,600	JPY	1,512,879,204	1,783,547,100	4.57
Trend Micro, Inc	11,500	JPY	78,188,908	79,867,500	0.20

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in JPY)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Unicharm Corp	57,600	JPY	294,492,396	307,641,600	0.79
West Japan Railway Co	16,500	JPY	90,821,386	98,835,000	0.25
Yakult Honsha Co, Ltd	24,800	JPY	230,865,126	225,804,000	0.58
Yamaha Corp	30,900	JPY	165,387,093	170,135,400	0.44
Z Holdings Corp	382,700	JPY	145,695,934	132,567,280	0.34
ZOZO, Inc	26,000	JPY	75,926,292	77,246,000	0.20
			33,417,621,364	38,153,488,030	97.74
Total Shares			33,417,621,364	38,153,488,030	97.74
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			33,417,621,364	38,153,488,030	97.74
TOTAL INVESTMENT PORTFOLIO			33,417,621,364	38,153,488,030	97.74

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Japan PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in JPY)

OTC dealt derivatives

Maturity	Purchase		Sale		Unrealised
Forward Foreign Exchange Contracts					
07/04/2023	415,451,162	JPY	2,781,049	EUR	(23,086,197)
07/04/2023	122,816,750	JPY	827,273	EUR	(7,634,026)
07/04/2023	90,394,857	EUR	13,423,532,822	JPY	830,628,091
07/04/2023	83,539,286	JPY	562,592	EUR	(5,174,577)
07/04/2023	2,728,105	EUR	406,490,466	JPY	23,698,351
Total Forward Foreign Exchange Contracts					818,431,642
Total OTC dealt derivatives					2.10
OTHER ASSETS AND LIABILITIES					61,750,854 0.16
TOTAL NET ASSETS					39,033,670,526 100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	1,059,753
Number of shares issued	1,303,785
Number of shares redeemed	(92,539)
Number of shares outstanding at the end of the period	2,270,999

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	307,011,884	122,470,600	41,435,299
NAV per Share: 1C (EUR)	135.188	115.565	132.742

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Statement of Investments

As at June 30, 2023
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Austria					
Verbund AG	30,128	EUR	2,424,573	2,212,902	0.72
			2,424,573	2,212,902	0.72
Belgium					
Anheuser-Busch InBev SA	67,464	EUR	3,747,032	3,496,659	1.14
D'ieteren Group	8,363	EUR	1,454,457	1,353,970	0.44
Elia Group SA	9,534	EUR	1,168,130	1,108,804	0.36
Groupe Bruxelles Lambert NV	6,201	EUR	485,125	447,464	0.15
KBC Group NV	26,185	EUR	1,628,865	1,673,745	0.55
UCB SA	13,793	EUR	1,102,242	1,119,992	0.36
Umicore SA	24,103	EUR	762,064	616,796	0.20
Warehouses De Pauw CVA REIT	33,618	EUR	931,073	844,484	0.27
			11,278,988	10,661,914	3.47
Finland					
Elisa OYJ	10,743	EUR	577,225	525,763	0.17
Kesko OYJ - Class B	139,906	EUR	2,783,932	2,413,379	0.79
Kone OYJ - Class B	23,317	EUR	1,099,193	1,115,252	0.36
Metso Outotec OYJ	53,294	EUR	539,235	588,632	0.19
Nokia OYJ	28,721	EUR	126,224	110,159	0.04
Nordea Bank Abp	235,060	EUR	2,366,293	2,342,608	0.76
Sampo OYJ - Class A	29,668	EUR	1,319,452	1,219,948	0.40
Stora Enso OYJ - Class R	37,495	EUR	506,735	398,384	0.13
UPM-Kymmene OYJ	54,797	EUR	1,747,469	1,494,314	0.49
			11,065,758	10,208,439	3.33
France					
Aeroports de Paris	6,984	EUR	959,455	918,396	0.30
Alstom SA	84,934	EUR	2,132,109	2,320,397	0.76
Amundi SA	5,186	EUR	314,214	280,303	0.09
AXA SA	159,658	EUR	4,272,307	4,314,758	1.40
BioMerieux	15,160	EUR	1,446,468	1,457,179	0.47
BNP Paribas SA	90,163	EUR	4,926,574	5,204,208	1.69
Bouygues SA	3,169	EUR	97,956	97,479	0.03
Bureau Veritas SA	53,342	EUR	1,381,140	1,339,951	0.44
Capgemini SE	19,131	EUR	3,301,844	3,320,185	1.08
Carrefour SA	68,632	EUR	1,196,622	1,191,108	0.39
Credit Agricole SA	3,209	EUR	34,187	34,888	0.01
Danone SA	53,281	EUR	2,901,956	2,991,195	0.97
Dassault Systemes SE	57,565	EUR	2,147,635	2,338,578	0.76
Edenred	28,509	EUR	1,529,162	1,748,742	0.57
Eiffage SA	10,396	EUR	1,008,693	993,650	0.32
EssilorLuxottica SA	30,367	EUR	5,015,597	5,241,344	1.71
Gecina SA REIT	17,223	EUR	1,703,393	1,680,104	0.55
Getlink SE	136,189	EUR	2,187,085	2,121,825	0.69
Hermes International	2,727	EUR	4,396,935	5,426,730	1.77
Kering SA	7,340	EUR	4,023,245	3,711,104	1.21
Legrand SA	37,063	EUR	3,075,426	3,365,321	1.10
L'Oreal SA	20,530	EUR	7,763,736	8,768,363	2.86
LVMH Moet Hennessy Louis Vuitton SE	18,931	EUR	14,311,282	16,337,453	5.32
Orange SA	29,894	EUR	322,347	319,926	0.10
Pernod Ricard SA	21,208	EUR	4,179,001	4,292,499	1.40
Publicis Groupe SA	22,541	EUR	1,435,110	1,656,764	0.54
Sartorius Stedim Biotech	6,203	EUR	1,808,674	1,418,626	0.46
Schneider Electric SE	36,466	EUR	5,209,575	6,070,130	1.98
Societe Generale SA	77,325	EUR	1,810,385	1,840,335	0.60
Sodexo SA	5,378	EUR	461,890	542,371	0.18
Teleperformance	7,004	EUR	1,580,530	1,074,764	0.35
Vinci SA	24,240	EUR	2,437,176	2,578,651	0.84
Vivendi SE	90,267	EUR	841,800	758,784	0.25
Worldline SA	29,364	EUR	1,165,800	983,694	0.32
			91,379,309	96,739,805	31.51
Germany					
adidas AG	21,715	EUR	3,318,800	3,860,493	1.26

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Allianz SE RegS	29,174	EUR	5,955,475	6,219,897	2.03
Bayerische Motoren Werke AG	26,535	EUR	2,406,266	2,985,718	0.97
Bayerische Motoren Werke AG - Preferred	9,776	EUR	822,904	1,018,659	0.33
Beiersdorf AG	6,456	EUR	717,246	782,790	0.25
Carl Zeiss Meditec AG	10,230	EUR	1,295,987	1,013,179	0.33
Commerzbank AG	120,786	EUR	1,340,631	1,225,978	0.40
Continental AG	6,997	EUR	458,186	483,493	0.16
Delivery Hero SE	9,394	EUR	366,056	379,565	0.12
Deutsche Boerse AG	6,757	EUR	1,142,188	1,142,609	0.37
Deutsche Post AG RegS	77,180	EUR	3,058,305	3,452,261	1.12
Deutsche Telekom AG RegS	241,789	EUR	4,949,645	4,829,977	1.57
Deutsche Wohnen SE	46,862	EUR	981,454	989,725	0.32
Fresenius SE & Co KGaA	45,612	EUR	1,163,924	1,157,176	0.38
Hannover Rueck SE	6,288	EUR	1,107,863	1,222,073	0.40
Hapag-Lloyd AG	4,581	EUR	1,164,787	851,608	0.28
Henkel AG & Co KGaA	14,132	EUR	903,184	911,514	0.30
Henkel AG & Co KGaA - Preferred	18,482	EUR	1,259,183	1,353,991	0.44
Infineon Technologies AG	46,323	EUR	1,446,425	1,750,315	0.57
Knorr-Bremse AG	18,673	EUR	1,129,845	1,306,737	0.43
LEG Immobilien SE	16,168	EUR	1,005,172	851,083	0.28
Merck KGaA	12,823	EUR	2,185,197	1,943,326	0.63
MTU Aero Engines AG	8,086	EUR	1,740,301	1,919,616	0.63
Muenchener Rueckversicherungs-Gesellschaft AG RegS	10,917	EUR	3,281,585	3,751,081	1.22
Porsche Automobil Holding SE - Preferred	14,778	EUR	844,658	815,154	0.27
Puma SE	18,407	EUR	1,007,579	1,014,594	0.33
Rational AG	2,051	EUR	1,241,644	1,359,813	0.44
Rheinmetall AG	6,540	EUR	1,691,468	1,640,232	0.53
SAP SE	58,863	EUR	6,292,596	7,366,116	2.40
Sartorius AG - Preferred	4,378	EUR	1,624,322	1,388,264	0.45
Siemens AG RegS	52,728	EUR	7,015,471	8,043,129	2.62
Siemens Healthineers AG	33,990	EUR	1,728,445	1,762,721	0.57
Symrise AG	18,353	EUR	1,871,546	1,762,255	0.57
Talanx AG	14,361	EUR	647,083	754,671	0.25
Volkswagen AG - Preferred	1,405	EUR	184,962	172,731	0.06
Vonovia SE	87,466	EUR	1,958,956	1,565,204	0.51
Zalando SE	43,857	EUR	1,360,001	1,156,070	0.38
			70,669,340	74,203,818	24.17
Ireland					
AerCap Holdings NV	5,613	USD	306,986	326,799	0.10
Flutter Entertainment PLC	7,968	EUR	1,176,820	1,468,104	0.48
Kerry Group PLC - Class A	18,602	EUR	1,737,781	1,662,647	0.54
Kingspan Group PLC	34,640	EUR	2,117,964	2,109,576	0.69
			5,339,551	5,567,126	1.81
Italy					
Amplifon SpA	5,988	EUR	176,216	201,137	0.07
Assicurazioni Generali SpA	114,343	EUR	2,011,029	2,129,067	0.69
Davide Campari-Milano NV	240,732	EUR	2,646,685	3,054,889	0.99
DiaSorin SpA	10,886	EUR	1,221,121	1,038,524	0.34
Ferrari NV	14,834	EUR	3,447,099	4,442,783	1.45
FinecoBank Banca Fineco SpA	59,021	EUR	805,893	726,844	0.24
Infrastrutture Wireless Italiane SpA	65,557	EUR	746,671	791,929	0.26
Intesa Sanpaolo SpA	1,118,516	EUR	2,436,864	2,684,438	0.87
Moncler SpA	36,126	EUR	2,029,033	2,288,221	0.75
Nexi SpA	41,120	EUR	325,864	295,324	0.10
Poste Italiane SpA	168,140	EUR	1,589,251	1,667,276	0.54
Prysmian SpA	42,633	EUR	1,449,362	1,631,991	0.53
Recordati Industria Chimica e Farmaceutica SpA	32,829	EUR	1,336,644	1,436,269	0.47
Terna - Rete Elettrica Nazionale	253,418	EUR	1,898,065	1,978,181	0.64
UniCredit SpA	146,070	EUR	2,167,199	3,106,178	1.01
UnipolSai Assicurazioni SpA	276,319	EUR	659,198	627,244	0.20
			24,946,194	28,100,295	9.15
Luxembourg					
Eurofins Scientific SE	15,856	EUR	1,003,416	922,185	0.30
			1,003,416	922,185	0.30

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Eurozone PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Netherlands					
ABN AMRO Bank NV	70,561	EUR	1,058,611	1,004,083	0.33
Adyen NV	1,374	EUR	1,979,200	2,178,889	0.71
Aegon NV	192,375	EUR	857,504	890,696	0.29
Akzo Nobel NV	11,504	EUR	783,732	859,579	0.28
Argenx SE	170	EUR	59,282	60,418	0.02
Argenx SE	1,715	EUR	567,282	609,511	0.20
ASM International NV	6,982	EUR	2,179,621	2,711,460	0.88
ASML Holding NV	25,875	EUR	14,521,035	17,155,125	5.59
EXOR NV	10,547	EUR	772,337	861,479	0.28
Ferrovial SE	63,846	EUR	1,704,620	1,849,619	0.60
Heineken Holding NV	6,767	EUR	551,075	538,991	0.18
Heineken NV	18,357	EUR	1,742,895	1,728,862	0.56
ING Groep NV	164,719	EUR	1,832,032	2,032,303	0.66
JDE Peet's NV	33,184	EUR	911,139	904,596	0.29
Koninklijke Ahold Delhaize NV	102,464	EUR	2,999,042	3,203,025	1.04
Koninklijke KPN NV	374,137	EUR	1,208,398	1,223,054	0.40
NN Group NV	18,635	EUR	703,175	631,913	0.21
Prosus NV	47,581	EUR	3,110,357	3,193,161	1.04
Randstad NV	12,491	EUR	697,828	603,440	0.20
Universal Music Group NV	43,893	EUR	916,715	893,222	0.29
Wolters Kluwer NV	16,040	EUR	1,711,897	1,865,452	0.61
			40,867,777	44,998,878	14.66
Portugal					
Jeronimo Martins SGPS SA	100,963	EUR	2,143,058	2,548,306	0.83
			2,143,058	2,548,306	0.83
Spain					
Acciona SA	9,976	EUR	1,761,780	1,550,270	0.51
Aena SME SA	8,622	EUR	1,180,236	1,276,056	0.42
Amadeus IT Group SA	37,050	EUR	2,247,980	2,582,385	0.84
Banco Bilbao Vizcaya Argentaria SA	485,349	EUR	2,956,312	3,412,974	1.11
Banco Santander SA	1,245,451	EUR	3,825,056	4,215,852	1.37
CaixaBank SA	462,506	EUR	1,724,356	1,751,510	0.57
Cellnex Telecom SA	45,733	EUR	1,666,334	1,691,664	0.55
Corp ACCIONA Energias Renovables SA	21,821	EUR	794,129	668,159	0.22
EDP Renovaveis SA	59,389	EUR	1,245,176	1,086,522	0.35
Industria de Diseno Textil SA	133,874	EUR	3,735,001	4,747,172	1.55
Red Electrica Corp SA	118,106	EUR	1,948,265	1,817,061	0.59
Telefonica SA	592,342	EUR	2,375,314	2,201,143	0.72
			25,459,939	27,000,768	8.80
Switzerland					
DSM-Firmenich AG	8,575	EUR	1,043,462	845,666	0.27
STMicroelectronics NV	59,056	EUR	2,314,954	2,690,887	0.88
			3,358,416	3,536,553	1.15
Total Shares			289,936,319	306,700,989	99.90
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			289,936,319	306,700,989	99.90
TOTAL INVESTMENT PORTFOLIO			289,936,319	306,700,989	99.90
OTHER ASSETS AND LIABILITIES				310,895	0.10
TOTAL NET ASSETS				307,011,884	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam US Steepener

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (USD)	
Number of shares outstanding at the beginning of the period	937,666
Number of shares issued	513,694
Number of shares redeemed	(80,000)
Number of shares outstanding at the end of the period	1,371,360

2C (USD)	
Number of shares outstanding at the beginning of the period	955,913
Number of shares issued	24,561
Number of shares redeemed	(83,013)
Number of shares outstanding at the end of the period	897,461

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (USD)	267,162,367	231,204,336	234,201,003
NAV per Share:			
UCITS ETF 1C (USD)	117.590	121.883	128.497
2C (USD)	118.004	122.311	128.933

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam US Steepener

Statement of Investments

As at June 30, 2023
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Government Bonds					
United States					
United States Treasury Note/Bond 4.50% 08/15/2039	29,300,000	USD	31,907,586	31,467,742	11.78
United States Treasury Note/Bond 3.00% 08/15/2048	65,000,000	USD	55,065,828	54,732,031	20.49
United States Treasury Note/Bond 1.375% 08/15/2050	90,000,000	USD	52,435,924	52,189,453	19.53
United States Treasury Note/Bond 0.625% 08/15/2030	35,000,000	USD	29,082,944	27,868,750	10.43
United States Treasury Note/Bond 1.25% 09/30/2028	35,000,000	USD	31,439,563	30,287,305	11.34
United States Treasury Note/Bond 1.125% 08/31/2028	35,000,000	USD	31,291,611	30,145,117	11.28
United States Treasury Note/Bond 2.375% 03/31/2029	30,000,000	USD	28,427,961	27,379,687	10.25
			259,651,417	254,070,085	95.10
Total Government Bonds			259,651,417	254,070,085	95.10
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			259,651,417	254,070,085	95.10
TOTAL INVESTMENT PORTFOLIO			259,651,417	254,070,085	95.10

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam US Steepener

Statement of Investments (continued)

As at June 30, 2023
(expressed in USD)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam US Steepener Swap				
Paying leg	(100,000)	USD	(256,300,335)	(95.93)
Receiving leg	2,216,704	USD	266,905,101	99.90
Total Total Return Swap			10,604,766	3.97
Total OTC dealt derivatives			10,604,766	3.97
OTHER ASSETS AND LIABILITIES			2,487,516	0.93
TOTAL NET ASSETS			267,162,367	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

UCITS ETF 1C (EUR)	
Number of shares outstanding at the beginning of the period	832,749
Number of shares issued	1,448,732
Number of shares redeemed	(120,500)
Number of shares outstanding at the end of the period	2,160,981

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	401,811,365	153,539,994	453,491,635
NAV per Share:			
UCITS ETF 1C (EUR)	185.939	184.377	204.691

The accompanying notes are an integral part of these financial statements.

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Statement of Investments

As at June 30, 2023
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Government Bonds					
Belgium					
Belgium Government Bond 5.50% 03/28/2028	73,000	EUR	82,193 82,193	81,283 81,283	0.02 0.02
France					
French Republic Government Bond OAI 2.75% 10/25/2027	30,768,000	EUR	30,875,996	30,534,163	7.60
French Republic Government Bond OAI 0.25% 11/25/2026	15,554,000	EUR	14,575,342	14,175,402	3.53
French Republic Government Bond OAI 1.00% 05/25/2027	15,946,000	EUR	15,211,514	14,799,004	3.68
French Republic Government Bond OAI 0.75% 05/25/2028	20,385,000	EUR	18,659,628	18,408,593	4.58
French Republic Government Bond OAI 0.00% 02/25/2027	27,017,000	EUR	24,743,762	24,262,725	6.04
French Republic Government Bond OAI 0.75% 02/25/2028	25,792,000	EUR	23,542,775	23,385,606	5.82
French Republic Government Bond OAI 2.50% 09/24/2026	11,398,000	EUR	11,265,500 138,874,517	11,190,898 136,756,391	2.78 34.03
Germany					
Bundesrepublik Deutschland 5.625% 01/04/2028	3,792,000	EUR	4,317,681	4,274,031	1.06
Bundesrepublik Deutschland Bundesanleihe 6.50% 07/04/2027	2,410,000	EUR	2,824,055	2,752,350	0.68
Bundesrepublik Deutschland Bundesanleihe 0.00% 08/15/2026	8,847,000	EUR	8,298,943	8,112,911	2.02
Bundesrepublik Deutschland Bundesanleihe 0.25% 02/15/2027	8,118,000	EUR	7,698,421	7,434,464	1.85
Bundesrepublik Deutschland Bundesanleihe 0.50% 08/15/2027	8,977,000	EUR	8,429,404	8,237,861	2.05
Bundesrepublik Deutschland Bundesanleihe 0.50% 02/15/2028	7,494,000	EUR	6,859,993	6,826,375	1.70
Bundesrepublik Deutschland Bundesanleihe 0.00% 11/15/2027	4,913,000	EUR	4,460,691	4,389,574	1.09
Bundesobligation 0.00% 10/09/2026	5,490,000	EUR	5,199,063	5,012,765	1.25
Bundesobligation 0.00% 04/16/2027	4,783,000	EUR	4,439,739	4,322,015	1.08
Bundesobligation 1.30% 10/15/2027	7,642,000	EUR	7,338,482	7,231,105	1.80
Bundesrepublik Deutschland 2.20% 04/13/2028	6,337,000	EUR	6,303,711 66,170,183	6,226,293 64,819,744	1.55 16.13
Italy					
Italy Buoni Poliennali Del Tesoro 7.25% 11/01/2026	2,290,000	EUR	2,623,615	2,539,981	0.63
Italy Buoni Poliennali Del Tesoro 6.50% 11/01/2027	7,958,000	EUR	8,941,793	8,851,954	2.20
Italy Buoni Poliennali Del Tesoro 1.60% 06/01/2026	6,076,000	EUR	5,907,863	5,719,758	1.42
Italy Buoni Poliennali Del Tesoro 1.25% 12/01/2026	19,883,000	EUR	18,829,569	18,333,955	4.56
Italy Buoni Poliennali Del Tesoro 2.20% 06/01/2027	4,148,000	EUR	3,967,466	3,924,514	0.98
Italy Buoni Poliennali Del Tesoro 2.05% 08/01/2027	16,509,000	EUR	15,619,385	15,486,895	3.86
Italy Buoni Poliennali Del Tesoro 2.00% 02/01/2028	6,560,000	EUR	6,106,698	6,094,240	1.52
Italy Buoni Poliennali Del Tesoro 2.10% 07/15/2026	3,881,000	EUR	3,808,730	3,700,303	0.92
Italy Buoni Poliennali Del Tesoro 0.85% 01/15/2027	4,277,000	EUR	3,947,854	3,876,322	0.97
Italy Buoni Poliennali Del Tesoro 0.25% 03/15/2028	4,454,000	EUR	3,816,979	3,797,035	0.95
Italy Buoni Poliennali Del Tesoro 0.00% 08/01/2026	14,135,000	EUR	12,808,171	12,609,833	3.14
Italy Buoni Poliennali Del Tesoro 1.10% 04/01/2027	2,358,000	EUR	2,183,697	2,144,884	0.53

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Euro Government Bonds 3-5Y Carbon Reduction

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Italy Buoni Poliennali Del Tesoro 2.65% 12/01/2027	4,168,000	EUR	3,996,732	3,989,301	0.99
Italy Buoni Poliennali Del Tesoro 3.40% 04/01/2028	4,444,000	EUR	4,404,594	4,381,917	1.09
			96,963,146	95,450,892	23.76
Portugal					
Portugal Obrigacoes do Tesouro OT 2.875% 07/21/2026	8,804,000	EUR	9,033,691	8,778,535	2.19
Portugal Obrigacoes do Tesouro OT 4.125% 04/14/2027	8,626,000	EUR	9,112,968	8,977,078	2.23
Portugal Obrigacoes do Tesouro OT 0.70% 10/15/2027	12,304,000	EUR	11,302,412	11,197,477	2.79
			29,449,071	28,953,090	7.21
Spain					
Spain Government Bond 5.90% 07/30/2026	8,517,000	EUR	9,474,484	9,139,661	2.27
Spain Government Bond 1.30% 10/31/2026	9,172,000	EUR	8,926,348	8,603,208	2.14
Spain Government Bond 1.50% 04/30/2027	8,605,000	EUR	8,278,412	8,062,369	2.01
Spain Government Bond 1.45% 10/31/2027	9,014,000	EUR	8,507,992	8,360,936	2.08
Spain Government Bond 1.40% 04/30/2028	9,275,000	EUR	8,636,136	8,523,539	2.12
Spain Government Bond 0.80% 07/30/2027	8,502,000	EUR	7,965,164	7,710,243	1.92
Spain Government Bond 0.00% 01/31/2028	9,553,000	EUR	8,305,310	8,247,678	2.05
Spain Government Bond 0.00% 01/31/2027	8,469,000	EUR	7,773,663	7,535,631	1.88
Spain Government Bond 2.80% 05/31/2026	6,216,000	EUR	6,179,293	6,113,374	1.52
			74,046,802	72,296,639	17.99
Total Government Bonds			405,585,912	398,358,039	99.14
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			405,585,912	398,358,039	99.14
TOTAL INVESTMENT PORTFOLIO			405,585,912	398,358,039	99.14
OTHER ASSETS AND LIABILITIES				3,453,326	0.86
TOTAL NET ASSETS				401,811,365	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Sub-Fund not registered in Switzerland

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	455,777
Number of shares issued	335,681
Number of shares redeemed	-
Number of shares outstanding at the end of the period	791,458

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (EUR)	82,136,900	43,967,576	-
NAV per Share: 1C (EUR)	103.779	96.467	-

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Sub-Fund not registered in Switzerland

Statement of Investments

As at June 30, 2023
(expressed in EUR)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
United States					
Adobe, Inc	6,481	USD	2,152,657	2,904,806	3.54
Alphabet, Inc - Class C	27,546	USD	3,123,103	3,054,298	3.72
Amazon.com, Inc	46,208	USD	5,157,986	5,521,240	6.72
Apple, Inc	34,850	USD	5,555,275	6,196,015	7.54
Biogen, Inc	6,433	USD	1,818,865	1,679,596	2.05
Dollar Tree, Inc	12,868	USD	1,857,806	1,692,537	2.06
Electronic Arts, Inc	18,612	USD	2,208,090	2,212,627	2.69
Eli Lilly & Co	5,653	USD	2,222,909	2,430,012	2.96
Emerson Electric Co	39,276	USD	2,964,184	3,254,039	3.96
Fiserv, Inc	21,052	USD	2,152,563	2,434,197	2.96
Gartner, Inc	5,500	USD	1,746,625	1,765,999	2.15
Gilead Sciences, Inc	52,218	USD	3,641,200	3,688,763	4.49
Home Depot, Inc	5,007	USD	1,441,123	1,425,641	1.74
Incyte Corp	24,122	USD	1,818,765	1,376,346	1.68
Intel Corp	117,948	USD	3,367,766	3,615,197	4.40
Meta Platforms, Inc - Class A	19,867	USD	3,950,196	5,225,875	6.36
Microsoft Corp	11,863	USD	3,481,742	3,702,864	4.51
Moderna, Inc	9,097	USD	1,482,414	1,013,094	1.23
Monster Beverage Corp	7,399	USD	396,586	389,549	0.48
NIKE, Inc - Class B	31,331	USD	3,265,460	3,169,570	3.86
NVIDIA Corp	9,750	USD	3,684,781	3,780,425	4.60
ON Semiconductor Corp	26,801	USD	1,857,905	2,323,408	2.83
O'Reilly Automotive, Inc	2,205	USD	1,818,498	1,930,739	2.35
PepsiCo, Inc	20,000	USD	3,416,724	3,395,416	4.13
Salesforce, Inc	13,309	USD	2,101,022	2,577,139	3.14
Starbucks Corp	20,482	USD	1,991,726	1,859,712	2.26
Tesla, Inc	5,945	USD	1,857,973	1,426,418	1.74
UnitedHealth Group, Inc	8,225	USD	3,641,168	3,623,522	4.41
Zoom Video Communications, Inc	8,020	USD	774,178	498,989	0.61
			74,949,290	78,168,033	95.17
Total Shares			74,949,290	78,168,033	95.17
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			74,949,290	78,168,033	95.17
TOTAL INVESTMENT PORTFOLIO			74,949,290	78,168,033	95.17

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Sub-Fund not registered in Switzerland

Statement of Investments (continued)

As at June 30, 2023

(expressed in EUR)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Barclays Quantic Global E NR Swap				
Paying leg	(100,000)	EUR	(78,168,033)	(95.17)
Receiving leg	562,891	EUR	82,014,536	99.85
Total Total Return Swap			3,846,503	4.68
Total OTC dealt derivatives			3,846,503	4.68
OTHER ASSETS AND LIABILITIES			122,364	0.15
TOTAL NET ASSETS			82,136,900	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

1C (EUR)	
Number of shares outstanding at the beginning of the period	1,213,429
Number of shares issued	9,997
Number of shares redeemed	(82,352)
Number of shares outstanding at the end of the period	1,141,074

Statistics	June 30, 2023	December 31, 2022	December 31, 2021
Total Net Asset Value (USD)	121,069,096	128,248,610	-
NAV per Share:			
1C (EUR)	97.251	99.031	-

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Statement of Investments

As at June 30, 2023
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
Australia					
ANZ Group Holdings, Ltd	220,864	AUD	3,449,704	3,485,800	2.88
Aristocrat Leisure, Ltd	46,266	AUD	1,134,556	1,190,611	0.98
ASX, Ltd	18,421	AUD	1,015,452	772,502	0.64
BlueScope Steel, Ltd	42,266	AUD	468,558	578,161	0.48
Brambles, Ltd	155,116	AUD	1,237,169	1,487,875	1.23
Cochlear, Ltd	8,490	AUD	1,233,410	1,294,559	1.07
Coles Group, Ltd	152,468	AUD	1,912,104	1,869,452	1.54
Commonwealth Bank of Australia	124,195	AUD	7,941,043	8,289,361	6.85
Computershare, Ltd	44,769	AUD	775,335	696,735	0.57
CSL, Ltd	35,057	AUD	7,022,831	6,472,854	5.35
Dexus REIT	236,691	AUD	1,455,339	1,228,916	1.01
Endeavour Group, Ltd	236,681	AUD	1,188,238	994,120	0.82
Fortescue Metals Group, Ltd	99,080	AUD	1,187,337	1,462,829	1.21
Goodman Group REIT	191,893	AUD	2,482,269	2,563,613	2.12
GPT Group REIT	386,014	AUD	1,151,796	1,063,774	0.88
Independence Group NL	84,416	AUD	749,134	854,111	0.70
Insurance Australia Group, Ltd	222,563	AUD	687,991	844,450	0.70
Lottery Corp	130,951	AUD	456,879	447,169	0.37
Macquarie Group, Ltd	28,875	AUD	3,394,405	3,413,971	2.82
Mineral Resources, Ltd	25,630	AUD	1,138,073	1,218,639	1.01
Mirvac Group REIT	913,080	AUD	1,311,103	1,373,609	1.13
National Australia Bank, Ltd	229,910	AUD	4,693,262	4,035,654	3.33
Newcrest Mining, Ltd	118,760	AUD	1,533,962	2,088,569	1.72
Northern Star Resources, Ltd	131,173	AUD	642,229	1,054,769	0.87
Pilbara Minerals, Ltd	333,357	AUD	903,134	1,085,087	0.90
Qantas Airways, Ltd	122,806	AUD	392,563	506,824	0.42
QBE Insurance Group, Ltd	161,377	AUD	1,343,231	1,683,281	1.39
Ramsay Health Care, Ltd	18,069	AUD	854,175	677,035	0.56
REA Group, Ltd	5,825	AUD	481,603	554,586	0.46
Reece, Ltd	24,545	AUD	245,042	303,404	0.25
Scentre Group REIT	794,901	AUD	1,531,963	1,402,183	1.16
SEEK, Ltd	44,594	AUD	679,831	644,736	0.53
Sonic Healthcare, Ltd	30,517	AUD	705,444	722,556	0.60
Stockland REIT	513,833	AUD	1,310,512	1,378,393	1.14
Suncorp Group, Ltd	116,422	AUD	904,202	1,045,425	0.86
Telstra Group, Ltd	371,005	AUD	1,006,008	1,061,926	0.88
TPG Telecom, Ltd	84,993	AUD	290,360	275,523	0.23
Transurban Group	233,056	AUD	2,260,969	2,210,656	1.82
Treasury Wine Estates, Ltd	155,533	AUD	1,307,039	1,162,648	0.96
Vicinity, Ltd REIT	985,388	AUD	1,333,615	1,210,179	1.00
Wesfarmers, Ltd	87,256	AUD	2,783,889	2,865,764	2.37
WiseTech Global, Ltd	13,175	AUD	475,608	699,929	0.58
Woolworths Group, Ltd	116,386	AUD	2,942,072	3,077,976	2.54
			70,013,439	71,350,214	58.93
Hong Kong					
AIA Group, Ltd	824,400	HKD	8,428,966	8,321,216	6.87
BOC Hong Kong Holdings, Ltd	219,000	HKD	778,557	669,302	0.55
Budweiser Brewing Co APAC, Ltd	274,100	HKD	791,783	706,533	0.58
Chow Tai Fook Jewellery Group, Ltd	369,800	HKD	689,350	664,419	0.55
CK Asset Holdings, Ltd	162,500	HKD	1,126,964	899,944	0.74
ESR Cayman, Ltd	441,000	HKD	726,132	756,328	0.63
Galaxy Entertainment Group, Ltd	131,000	HKD	760,738	830,807	0.69
Hang Lung Properties, Ltd	411,000	HKD	770,911	634,599	0.52
Hang Seng Bank, Ltd	54,700	HKD	887,246	778,278	0.64
Henderson Land Development Co, Ltd	257,000	HKD	893,568	764,120	0.63
HKT Trust & HKT Ltd	106,000	HKD	141,718	123,224	0.10
Hong Kong Exchanges & Clearing, Ltd	87,100	HKD	3,770,722	3,281,005	2.71
Hongkong Land Holdings, Ltd	209,300	USD	1,010,846	816,270	0.68
Link REIT	220,800	HKD	1,599,802	1,225,634	1.01
MTR Corp, Ltd	110,500	HKD	569,885	507,618	0.42
Sino Land Co, Ltd	548,000	HKD	787,212	673,409	0.56
Sun Hung Kai Properties, Ltd	59,500	HKD	696,418	749,387	0.62
Swire Pacific Ltd - Class B	515,000	HKD	661,553	648,629	0.54

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Bloomberg Asia Pacific ex Japan PAB NR

Statement of Investments (continued)

As at June 30, 2023

(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Swire Pacific, Ltd - Class A	100,000	HKD	618,189	766,276	0.63
Swire Properties, Ltd	275,800	HKD	647,029	677,833	0.56
Techtronic Industries Co, Ltd	103,500	HKD	1,151,961	1,124,598	0.93
WH Group, Ltd	132,500	HKD	92,638	70,168	0.06
Wharf Holdings, Ltd	296,000	HKD	1,088,357	703,305	0.58
Wharf Real Estate Investment Co, Ltd	233,000	HKD	1,130,576	1,164,019	0.96
Xinyi Glass Holdings, Ltd	176,000	HKD	348,993	273,996	0.23
			30,170,114	27,830,917	22.99
Macau					
Sands China, Ltd	182,800	HKD	417,356	622,816	0.51
			417,356	622,816	0.51
New Zealand					
Auckland International Airport, Ltd	70,522	NZD	320,576	369,405	0.31
Fisher & Paykel Healthcare Corp, Ltd	62,257	NZD	783,029	934,473	0.77
Mercury NZ, Ltd	222,832	NZD	843,700	887,367	0.73
Meridian Energy, Ltd	239,541	NZD	723,954	821,827	0.68
Spark New Zealand, Ltd	176,271	NZD	542,117	549,682	0.45
Xero, Ltd	12,655	AUD	745,475	1,001,843	0.83
			3,958,851	4,564,597	3.77
Singapore					
CapitaLand Ascendas REIT	483,400	SGD	981,357	971,551	0.80
CapitaLand Integrated Commercial Trust REIT	842,100	SGD	1,246,437	1,188,466	0.98
Capitaland Investment, Ltd	202,200	SGD	526,331	494,537	0.41
DBS Group Holdings, Ltd	130,600	SGD	2,954,560	3,040,755	2.51
Genting Singapore, Ltd	402,500	SGD	296,623	279,566	0.23
Grab Holdings, Ltd - Class A	142,195	USD	449,359	487,729	0.41
Mapletree Logistics Trust REIT	504,000	SGD	612,285	603,303	0.50
Oversea-Chinese Banking Corp, Ltd	269,100	SGD	2,229,778	2,441,754	2.02
Sea, Ltd - ADR	25,877	USD	1,945,061	1,501,901	1.24
Singapore Airlines, Ltd	94,600	SGD	363,594	499,789	0.41
Singapore Exchange, Ltd	68,300	SGD	470,327	484,991	0.40
Singapore Technologies Engineering, Ltd	226,900	SGD	628,509	616,982	0.51
Singapore Telecommunications, Ltd	635,400	SGD	1,197,860	1,173,754	0.97
United Overseas Bank, Ltd	103,100	SGD	1,996,760	2,133,077	1.76
Wilmar International, Ltd	262,100	SGD	744,926	735,937	0.61
			16,643,767	16,654,092	13.76
Total Shares			121,203,527	121,022,636	99.96
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			121,203,527	121,022,636	99.96
TOTAL INVESTMENT PORTFOLIO			121,203,527	121,022,636	99.96
OTHER ASSETS AND LIABILITIES				46,460	0.04
TOTAL NET ASSETS				121,069,096	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

Ossiam Lux

Ossiam Shiller Barclays Cape® Global Sector Value

Changes in the Number of Shares for the period ended June 30, 2023 (Unaudited)

1C (USD)	
Number of shares outstanding at the beginning of the period	10,000
Number of shares issued	228,452
Number of shares redeemed	-
Number of shares outstanding at the end of the period	238,452

1C (EUR)	
Number of shares outstanding at the beginning of the period	10,000
Number of shares issued	39,300
Number of shares redeemed	-
Number of shares outstanding at the end of the period	49,300

Statistics June 30, 2023 December 31, 2022 December 31, 2021

Total Net Asset Value (USD)	31,450,290	2,045,565	-
NAV per Share:			
1C (USD)	108.158	99.229	-
1C (EUR)	105.228	98.690	-

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Shiller Barclays Cape® Global Sector Value

Statement of Investments

As at June 30, 2023
(expressed in USD)

Description	Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing and traded on another regulated market					
Shares					
United States					
Adobe, Inc	3,003	USD	1,081,453	1,468,437	4.67
Advanced Micro Devices, Inc	1,927	USD	145,296	219,505	0.70
Alphabet, Inc - Class C	9,894	USD	1,049,951	1,196,877	3.81
Amazon.com, Inc	21,754	USD	2,097,798	2,835,852	9.02
Amgen, Inc	6,078	USD	1,367,672	1,349,438	4.29
Apple, Inc	7,919	USD	1,367,532	1,536,048	4.89
Boston Scientific Corp	27,256	USD	1,393,054	1,474,277	4.69
Broadcom, Inc	1,650	USD	1,399,860	1,431,260	4.55
Gilead Sciences, Inc	18,416	USD	1,399,800	1,419,321	4.51
Home Depot, Inc	4,547	USD	1,371,830	1,412,480	4.49
Intel Corp	22,203	USD	694,510	742,468	2.36
Merck & Co, Inc	12,352	USD	1,399,729	1,425,297	4.53
Meta Platforms, Inc - Class A	5,100	USD	1,090,635	1,463,598	4.65
Microsoft Corp	5,808	USD	1,859,771	1,977,856	6.29
NVIDIA Corp	5,571	USD	2,171,791	2,356,644	7.49
PepsiCo, Inc	7,617	USD	1,371,898	1,410,821	4.49
Salesforce, Inc	9,696	USD	1,656,675	2,048,377	6.51
Target Corp	8,496	USD	1,367,516	1,120,622	3.56
Tesla, Inc	5,594	USD	1,399,675	1,464,341	4.66
UnitedHealth Group, Inc	2,901	USD	1,399,906	1,394,337	4.43
Walt Disney Co	1,000	USD	87,020	89,280	0.28
			27,173,372	29,837,136	94.87
Total Shares			27,173,372	29,837,136	94.87
Total Transferable securities admitted to an official stock exchange listing and traded on another regulated market			27,173,372	29,837,136	94.87
TOTAL INVESTMENT PORTFOLIO			27,173,372	29,837,136	94.87

The accompanying notes are an integral part of these financial statements.

Ossiam Lux

Ossiam Shiller Barclays Cape® Global Sector Value

Statement of Investments (continued)

As at June 30, 2023

(expressed in USD)

OTC dealt derivatives

Description	Quantity	Currency	Unrealised gain/ (loss)	% of Net Assets
Total Return Swap				
Ossiam Shiller Barclays Cape® Global Sector Value Swap				
Paying leg	(100,000)	USD	(29,837,136)	(94.87)
Receiving leg	48,924	USD	31,472,613	100.07
Total Total Return Swap			1,635,477	5.20
Total OTC dealt derivatives			1,635,477	5.20
OTHER ASSETS AND LIABILITIES			(22,323)	(0.07)
TOTAL NET ASSETS			31,450,290	100.00

A detailed schedule of portfolio movements for the period ended June 30, 2023 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes are an integral part of these financial statements.

Note 1 - GENERAL

Ossiam Lux (the "SICAV") is a *Société d'Investissement à Capital Variable* incorporated under the laws of the Grand Duchy of Luxembourg on April 5, 2011 and is currently governed by Part I of the Law of December 17, 2010 on undertakings for collective investment (the "UCIs"), as amended.

The registered office of the SICAV is located at 49, Avenue J.F. Kennedy, L-1855 Luxembourg. The SICAV is recorded in the Luxembourg Registre de Commerce et des Sociétés under the number B160071.

The SICAV's objective is to provide investors access to a diversified management expertise through a range of several separate Sub-Funds, each having its own investment objective and policy, the performance of which may be linked partially or in full to the performance of an underlying asset, such as, for instance, a basket of securities or an index.

As of June 30, 2023 shares are offered in thirteen Sub-Funds (each, a "Sub-Fund"):

- Ossiam Europe ESG Machine Learning (launched on June 21, 2011): The Sub-Fund's investment objective is to deliver the net total return of a selection of equities which are listed in Europe while consistently integrating environmental, social and governance ("ESG") matters. The Sub-Fund is actively managed.

- Ossiam STOXX® Europe 600 ESG Equal Weight NR (launched on May 16, 2011): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the STOXX® Europe 600 ESG Broad Market Equal Weight Index Net Return EUR closing level, which screens securities for certain environmental, social and governance (ESG) criteria. The STOXX® Europe 600 ESG Broad Market Equal Weight Index Net Return EUR (the "Index", ISIN: CH1135769888) is a total return index (net dividends reinvested), calculated and published by STOXX (the "Index Provider"), expressed in EUR.

- Ossiam Shiller Barclays Cape® US Sector Value TR (launched on June 22, 2015): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Shiller Barclays Cape® US Sector Value Net TR Index (the "Index") closing level. The Index is a total return index (net dividends reinvested) expressed in USD, sponsored by Barclays (the "Index Provider") and calculated and published by Bloomberg Index Services Limited (the "Calculation Agent").

- Ossiam Shiller Barclays Cape® Europe Sector Value TR (launched on December 30, 2014): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Shiller Barclays Cape® Europe Sector Value Net TR Index (the "Index") closing level. The Index is a total return index (net dividends reinvested) expressed in EUR, sponsored by Barclays (the "Index Provider") and calculated and published by Bloomberg Index Services Limited (the "Calculation Agent").

- Sub-Fund not registered in Switzerland (launched on December 29, 2017): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Solactive Moody's Analytics IG EUR Select Credit Index (the "Index") closing level. The Index is a total return index, (net income reinvested at each rebalancing date) expressed in EUR, created by Solactive AG (the "Index Provider"), and calculated and published by Solactive AG.

- Ossiam Bloomberg Europe ex Eurozone PAB NR (launched on November 10, 2017): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index (the "Index", ticker: EUXPABNL closing level. The Sub-Fund is a financial product that pursuant to the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") promotes the reduction of carbon emissions through the replication of the Index. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in EUR, calculated and published by Bloomberg (the "Index Provider").

As at June 30, 2023

Note 1 - GENERAL (continued)

- Ossiam Bloomberg Japan PAB NR (launched on November 14, 2017): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Japan Large & Mid Cap Net Return Index (the "Index", ticker: JPPABNL) closing level. The Sub-Fund is a financial product that pursuant to the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") promotes the reduction of carbon emissions through the replication of the Index. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in Japanese yen (JPY), calculated and published by Bloomberg (the "Index Provider").

- Ossiam Bloomberg Eurozone PAB NR (launched on August 31, 2018): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index (the "Index", ticker: EURPABNL) closing level. The Sub-Fund is a financial product that pursuant to the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") promotes the reduction of carbon emissions through the replication of the Index. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in EUR, calculated and published by Bloomberg (the "Index Provider").

- Ossiam US Steepener (launched on July 19, 2019): The Sub-Fund's investment objective is to replicate, before the Sub-Fund's fees and expenses, the performance of the Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index (The "Index") closing level. The Index is a leveraged index which is expressed in USD, created by Solactive AG (the "Index Provider"), and calculated and published by Solactive AG.

- Ossiam Euro Government Bonds 3-5Y Carbon Reduction (launched on May 13, 2020): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the ICE 3-5 Year Euro Government Carbon Reduction Index (The "Index"). The Index is calculated and published by ICE Data Indices, LLC (the "Index Provider"). The Index tracks the performance of EUR denominated sovereign debt publicly issued by Eurozone member countries which have a remaining term to final maturity greater than 3 years and less than 5 years.

- Ossiam Bloomberg Asia Pacific ex Japan PAB NR (launched on July 19, 2022): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Net Return Index (The "Index") closing level. The Index is a Bloomberg Global Equity Paris-Aligned Index expressed in USD, calculated and published by Bloomberg (the "Index Provider").

- Sub-Fund not registered in Switzerland (launched on July 19, 2022): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the Barclays Quantic Global E Index (The "Index") closing level. The Index is expressed in EUR. The Index is calculated by Solactive AG and published by Barclays Bank PLC (the "Index Owner").

- Ossiam Shiller Barclays Cape® Global Sector Value (launched on December 21, 2022): The Sub-Fund's investment objective is to replicate, before the Fund's fees and expenses, the performance of the Shiller Barclays CAPE® Global Sector Net TR Index (the "Index") closing level. The Index is a total return index (net dividends reinvested) expressed in USD, sponsored by Barclays (the "Index Provider") and calculated and published by Bloomberg Index Services Limited (the "Calculation Agent").

Two Sub-Funds have been liquidated during the period:

- Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR (launched on July 5, 2013; liquidated on April 20, 2023): The Sub-Fund's investment objective was to replicate, before the Sub-Fund's fees and expenses, the performance of the Risk Weighted Enhanced Commodity Ex. Grains Index Total Return USD (the "Index") closing level. The Index was created by Société Générale (the "Index Sponsor"), calculated and published by S&P Dow Jones Indices LLC (the "Index Provider"), expressed in USD.

- Sub-Fund not registered in Switzerland (launched on December 28, 2016; liquidated on June 5, 2023): The Sub-Fund's investment objective was to reflect, before the Fund's fees and expenses, the performance of the SGI Global Multi Asset Allocation Index™ (the "Index") EUR closing level.

Note 1 - GENERAL (continued)

The financial statements are presented on the basis of the latest Net Asset Value ("NAV") calculated during the financial period. In accordance with the prospectus dated January 2023, the NAVs were calculated using the latest market values and exchange rates known at the time of the calculation meaning for all Sub-Funds as at June 30, 2023.

Ossiam is a French *société à directoire et conseil de surveillance* with a share capital of EUR 286 080, having its registered office located 6, place de la Madeleine, 75008 Paris, France, and with a registration number 512 855 958 RCS Paris.

Ossiam is registered as a *Société de Gestion de Portefeuille* with the French *Autorité des Marchés Financiers* under number GP1000016. Ossiam is a subsidiary of Natixis Investment Managers, which is ultimately controlled by Natixis, Paris, France.

Since January 2023, each share class for a given Sub-Fund is represented by separate Key Investor Document ("KID").

Note 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

a) Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements concerning undertakings for collective investment in transferable securities ("UCITS") and generally accepted accounting principles.

b) Method of Calculation

The value of each Sub-Fund's assets shall be determined as follows:

- *Securities and money market instruments traded on exchanges and Regulated Markets* - last closing price (unless the Board of Directors of the SICAV believes that an occurrence after the publication of the last market price and before any Sub-Fund next calculates its net asset value will materially affect the security's value. In that case, the security may be fair valued: the Administrative Agent determines its fair value by or pursuant to procedures approved by the Board of Directors of the SICAV).
- *Securities and money market instruments not traded on a Regulated Market (other than short-term money market instruments)* - based upon valuations provided by pricing vendors, which valuations are determined based on normal, institutional-size trading of such securities using market information, transactions for comparable securities and various relationships between securities which are generally recognized by institutional traders.
- *Swaps contracts* - the swaps contracts agreements are valued on the basis of a total return swap, which corresponds to the net positive or negative value resulting from, on one hand, either the market value or gain/(loss) of the portfolio of investments, and, on the other hand, of the market value or gain/(loss) of the index plus any additional payment related to dividend distributions for those indices which are total return indices. The net positive or negative value is disclosed in the Statement of Net Assets under the caption "Net unrealised gain/(loss) on swaps contracts" and net realised profit/(loss) and change in net unrealised appreciation/(depreciation) are presented in the Statement of Operations and Changes in Net Assets.
- *Forward foreign exchange contracts* - in order to track the Hedged Index performance, in addition to the use of swaps contracts, the SICAV will also enter into currency forward foreign exchange contracts to reduce the impact of exchange rate fluctuations between the currency of the Index and the foreign exchange currency in which the Hedged Index is calculated. Unrealised gain/(loss) is disclosed in the Statement of Net Assets under the caption "Unrealised gain/(loss) on forward foreign exchange contracts" and net realised profit/(loss) and change in net unrealised appreciation/(depreciation) are presented in the Statement of Operations and Changes in Net Assets. The forward foreign exchange

Note 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

b) Method of Calculation (continued)

contracts are valued on the basis of current settlement prices. When a settlement price is not used, forward foreign exchange contracts are valued at their fair value as determined pursuant to procedures approved by the Board of Directors of the SICAV, as used on a consistent basis.

- *Units or shares of open-ended funds* – last published net asset value.
- *Cash on hand or deposit, bills, demand notes, accounts receivable, prepaid expenses, cash dividends and interest declared or accrued and not yet received* - full amount, unless in any case such amount is unlikely to be paid or received in full, in which case the value thereof is arrived at after the SICAV or its agent makes such discount as it may consider appropriate in such case to reflect the true value thereof.
- *All other assets* - fair market value as determined pursuant to procedures approved by the Board of Directors of the SICAV.

c) Foreign Exchange Translation

The value of all assets and liabilities not expressed in the reference currency of a Sub-Fund is converted into the reference currency of such Sub-Fund at rates last quoted by any major bank. Income and expenses expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the transaction.

Foreign currency exchange gains or losses relating to investments, derivative financial investments, and all other foreign currency exchange gains or losses relating to monetary items, including cash and cash equivalents, are reflected in the net realised profit/(loss) or change in net unrealised appreciation/(depreciation) on forward foreign exchange contracts and foreign currencies in the Statement of Operations and Changes in Net Assets.

The exchange rates used as at June 30, 2023 are the following:

1 EUR = 1,638999989 AUD

1 EUR = 0,976063453 CHF

1 EUR = 7,445913658 DKK

1 EUR = 0,858142681 GBP

1 EUR = 8,54973325 HKD

1 EUR = 157,687733883 JPY

1 EUR = 11,688486673 NOK

1 EUR = 1,780788575 NZD

1 EUR = 4.432679824 PLN

1 EUR = 11,784221953 SEK

1 EUR = 1,476505308 SGD

1 EUR = 1,091000338 USD

Note 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

d) Net realised result on sales of investments

Net realised profit/(loss) on sales of investments has been determined on the basis of the average cost method.

e) Conversion of the acquisition cost of securities in the portfolio

For securities expressed in currencies other than the reference currency of the SICAV, the conversion of the acquisition cost is calculated based on the closing exchange rates of the day of purchase.

f) Combined Financial Statements

The accounts of each Sub-Fund are expressed in the Sub-Funds' reference currency. The combined figures of the SICAV are expressed in EUR and include the total of the financial statements of the different Sub-Funds. For the translation of the Statement of Net Assets and Statement of Operations and Changes in Net Assets, the exchange rates used are rates prevailing at the Sub-Funds' valuation point as at June 30, 2023.

g) Dividend and interest income

Dividend income are recorded on the ex-dividend date and are recognized on a net basis after withholding tax, if any. Interest income is accrued on a daily basis.

h) Dividend Distribution

Distributing Shares identified by the inclusion of a D in their name make periodic distributions in the form of cash, as decided by the Shareholders upon proposal of the Board of Directors of the SICAV. In addition, the Board of Directors of the SICAV may declare interim dividends.

The SICAV's administrative agent ("Administrative Agent") is responsible for calculating the amounts of any distribution.

The SICAV's paying agent ("Paying Agent") is responsible for liaising, and arranging, with the Depository of the SICAV for the payment to Shareholders of any distribution.

There was no distribution during the period 2023.

Note 3 - FEES PAID TO THE MANAGEMENT COMPANY

The Management Company is entitled to receive from the SICAV a management fee. The Management Company pays the Fund's Investment Manager, distributors and other fees out of the fees it receives from the SICAV.

The Management Fee is calculated as the difference between the amount of Total Expense Ratio of each Sub-Fund and the total real expenses paid by each. If the total real expenses paid by each Sub-Fund exceed the Total Expense Ratio, the Management Company will not receive any Management Fee and instead will support the difference as explained under Note 5.

Note 4 - TAXATION

The SICAV is not subject to any Luxembourg tax on interest or dividends received by any Sub-Fund, any realised or unrealised capital appreciation of Sub-Fund assets or any distribution paid by any Sub-Fund to Shareholders. The SICAV is not subject to any Luxembourg stamp tax or other duty payable on the issuance of Shares.

Ossiam Lux

Notes to the Financial Statements (continued)

As at June 30, 2023

Note 4 - TAXATION (continued)

As per the article 175 - e) of the amended Law of December 17, 2010, UCIs whose securities are listed or traded on at least one stock exchange or another regulated market operating regularly, recognised and open to the public and whose exclusive object is to replicate the performance of one or more indices, are exempted from the subscription tax.

Notes to the Financial Statements (continued)

As at June 30, 2023

Note 5 - TOTAL EXPENSE RATIO ("TER")

The amount of expenses (in %) to be incurred annually by each Sub-Fund including among others the remuneration to the Management Company, the Depository Bank, the Administrative Agent, the Auditor, the outside counsels and other professionals is:

	UCITS ETF 1C (EUR) Shares	2C (EUR) Shares	UCITS ETF 1C (USD) Shares	2C (USD) Shares	UCITS ETF Hedged Index 1C (EUR) Shares	UCITS ETF H1C (EUR HEDGED) Shares
Ossiam Europe ESG Machine Learning	0.65%	0.45%	-	-	-	-
Ossiam STOXX® Europe 600 ESG Equal Weight NR	0.30%	-	-	-	-	-
Ossiam Shiller Barclays Cape® US Sector Value TR	0.65%	-	0.65%	-	0.65%	-
Ossiam Shiller Barclays Cape® Europe Sector Value TR	0.65%	-	-	-	-	-
Sub-Fund not registered in Switzerland	0.35%	-	-	-	-	-
Ossiam Bloomberg Europe ex Eurozone PAB NR	0.17%	-	-	-	-	-
Ossiam Bloomberg Japan PAB NR	0.19%	-	-	-	-	0.25%
Ossiam Bloomberg Eurozone PAB NR	0.17%	-	-	-	-	-
Ossiam US Steepener	-	-	0.30%	0.30%	-	-
Ossiam Euro Government Bonds 3-5Y Carbon Reduction	0.17%	-	-	-	-	-
Sub-Fund not registered in Switzerland	0.70%	-	-	-	-	-
Ossiam Bloomberg Asia Pacific ex Japan PAB NR	0.29%	-	-	-	-	-
Ossiam Shiller Barclays Cape® Global Sector Value	0.65%	-	0.65%	-	-	-

Notes to the Financial Statements (continued)

As at June 30, 2023

Note 5 - TOTAL EXPENSE RATIO ("TER") (continued)

The Total Expense Ratio by share class, as indicated in each Sub-Fund's description, does not necessarily include all the expenses linked to the Sub-Fund's investments (such as but not limited to brokerage fees and bank interest fees) that are paid by such Sub-Fund.

Costs (including index license paid by the swap counterparties to index providers) and gross incomes provided by a Total Return Swap or performance swap shall be considered as basic flows between a Sub-Fund and a swap counterparty. Such costs and expenses will be borne by each Sub-Fund and the gross revenue will revert to the relevant Sub-Fund. These costs and expenses are not comprised in the Total Expense Ratio.

If the total real expenses paid by each Sub-Fund exceed the Total Expense Ratio, the Management Company will support the difference and the corresponding income will be presented under "Other Income" in the Statement of Operations and Changes in Net Assets and respectively in "Other Assets" in the Statement of Net Assets; at June 30, 2023, total real expenses didn't exceed the Total Expense Ratio for any Sub-Funds in current period.

Other charges presented in Statement of Operations and Changes in Net Assets includes i.a. audit fees, listing fees, distribution fees, legal fees, liquidity provider fees and subscription taxes.

Note 6 - TOTAL RETURN SWAPS

Exposure to swap counterparties is collateralized through daily margin calls on the following business day (T+1 of NAV date).

The following table details the gross aggregate unrealised value and the proportion of the Sub-Fund's Net Assets Value for Total Return Swaps analysed by counterparty, as at June 30, 2023:

Ossiam Shiller Barclays Cape® US Sector Value TR:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (USD)	Quantity	Unrealised gain (USD)	
Barclays Bank Ireland PLC	Ireland	Shiller Barclays CAPE® US Sector Value TR Index	1/19/2024	(100,000)	(951,378,021)	Unhedged index		1.64
						708,979	1,004,993,062	
Bank of America Securities Europe SA	France	Shiller Barclays CAPE® US Sector Value TR Index	1/19/2024	(100,000)	(1,164,345,284)	Unhedged index		5.78
						419,614	594,844,051	
		Hedged index						
		330,626				380,118,707		
Shiller Barclays CAPE® US Sector Value TR Index	9/8/2023			(100,000)	(979,516,978)	Unhedged index		9.51
						910,633	1,290,787,617	

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities.

Sub-Fund received collateral of 97,702,558 EUR, which is equivalent of 106,593,524 USD and 50,910,000 USD respectively held by State Street Bank International GmbH, Luxembourg Branch.

The country of incorporation is the one of the direct counterparty.

Notes to the Financial Statements (continued)

As at June 30, 2023

Note 6 - TOTAL RETURN SWAPS (continued)

Ossiam Shiller Barclays Cape® Europe Sector Value TR:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (EUR)	Quantity	Unrealised gain (EUR)	
Bank of America Securities Europe SA	France	Shiller Barclays CAPE® Europe Sector Value Net TR Index	2/1/2024	(100,000)	(157,620,500)	341,184	169,612,691	7.06

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 9,050,000 EUR held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Sub-Fund not registered in Switzerland								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (EUR)	Quantity	Unrealised gain (EUR)	
Societe Generale SA	France	Solactive Moody's Analytics IG EUR Select Credit Index	12/19/2023	(100,000)	(1,948,207)	12,221	2,100,525	7.24

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral 520,000 EUR held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Ossiam US Steepener:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (USD)	Quantity	Unrealised gain (USD)	
Barclays Bank Ireland PLC	Ireland	Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index	2/6/2024	(100,000)	(256,300,335)	2,216,704	266,905,101	3.97

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 11,790,000 USD held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Sub-Fund not registered in Switzerland								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (EUR)	Quantity	Unrealised gain (EUR)	
Barclays Bank Ireland PLC	Ireland	Barclays QUANTIC Global E Index	7/19/2023	(100,000)	(78,168,033)	562,891	82,014,536	4.68

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 3,670,000 EUR held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

As at June 30, 2023

Note 6 - TOTAL RETURN SWAPS (continued)

Ossiam Shiller Barclays Cape® Global Sector Value:								
Counterparty	Country of incorporation	Underlying	Maturity	Paying leg (basket swap ¹)		Receiving leg (index swap)		Total return swap (% of Net Assets)
				Quantity	Unrealised loss (USD)	Quantity	Unrealised gain (USD)	
Barclays Bank Ireland PLC	Ireland	Shiller Barclays CAPE® Global Sector Net TR Index	1/18/2024	(100,000)	(29,837,136)	48,924	31,472,613	5.20

¹ A basket swap is a swap in which the floating leg is based on the returns on a basket of underlying securities. Sub-Fund received collateral of 1,000,000 USD held by State Street Bank International GmbH, Luxembourg Branch. The country of incorporation is the one of the direct counterparty.

Note 7 - FORMATION EXPENSES

Charges relating to the creation of a new Sub-Fund or share class may be written off over a period not exceeding 5 years against the assets of that Sub-Fund or class.

There have been no formation expenses to be written off during the period ended June 30, 2023.

Note 8 - CHANGES IN THE SECURITIES PORTFOLIO

A copy of the list of changes in the securities portfolio during the reference period may be obtained free of charge at the depositary or paying agents and the representative's office.

Note 9 - SIGNIFICANT EVENTS

The CSSF approved a new version of the Prospectus on January 23rd, 2023, to include SFDR pre-contractual disclosure requirements.

As a matter of economic rationalisation, the Board has approved the liquidation of the sub-funds: Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR(liquidation took place on April 20th, 2023) and Sub-Fund not registered in Switzerland (liquidation took place on June 5th, 2023).

Since 23 January 2023 the OSSIAM STOXX® EUROPE 600 ESG EQUAL WEIGHT NR (the sub-fund) investment policy has been amended. From this date the sub-fund solely uses physical replication and is no longer permanently invested for a minimum of 75% in equities or rights issued by companies having their registered office in the European Economic Area, excluding Liechtenstein. The sub-fund is consequently no longer eligible to the French Plan D'Epargne en Actions.

Note 10 - Subsequent Events

As a matter of economic rationalisation, the Board approved the liquidation of the Sub-Fund not registered in Switzerland. The liquidation will take place on August 11th, 2023.

INFORMATION ON GLOBAL MARKET RISK EXPOSURE

The Management Company monitored the global exposure of the Sub-Funds for the period ended June 30, 2023 utilizing the commitment approach.

Securities Financing Transactions Regulation

The following table provides an analysis of the maturity tenor of total return swaps, outstanding as at June 30, 2023:

Fund	Maturity Tenor					Total return swap
	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	
Ossiam STOXX® Europe 600 ESG Equal Weight NR (EUR)	-	-	-	-	-	-
Ossiam Shiller Barclays Cape® US Sector Value TR (USD)	-	-	311,270,639	(135,767,486)	-	175,503,154
Ossiam Shiller Barclays Cape® Europe Sector Value TR (EUR)	-	-	-	11,992,191	-	11,992,191
Sub-Fund not registered in Switzerland	-	-	-	152,318	-	152,318
Ossiam US Steepener (USD)	-	-	-	10,604,766	-	10,604,766
Sub-Fund not registered in Switzerland	-	3,846,503	-	-	-	3,846,503
Ossiam Shiller Barclays Cape® Global Sector Value (USD)	-	-	-	1,635,477	-	1,635,477

The above maturity tenor analysis has been based on the respective transaction contractual maturity date.

The total return swaps are rolled forward from year to year.

ADDITIONAL INFORMATION FOR INVESTORS IN SWITZERLAND

1/ Additional Information regarding the distribution of shares/units in and from Switzerland

Representative and paying services in Switzerland:

**RBC Investor Services Bank S.A.,
Esch-sur-Alzette, succursale de Zurich,
Bleicherweg 7, CH-8027 Zurich
SWITZERLAND**

In Switzerland, the SICAV's prospectus, Key Investor Information Document, the articles of association, the annual and semi-annual report(s) and list of purchases and sales, may be obtained free of charge from the Swiss Representative and Paying Agent, RBC Investor Services Bank S.A., Esch-sur-Alzette, Zurich Branch, Bleicherweg 7, CH-8027 Zurich.

In respect of the units offered in Switzerland, the place of performance is the registered office of the Representative. The place of jurisdiction is at the registered office of the Representative or at the registered office or place of residence of the investor.

Publications about the fund take place on the electronic platform 'www.fundinfo.com'.

2/ Information concerning Swiss investors – TER (Total Expense Ratio) Publication – expressed in percentage (%)

ISIN	Ossiam Lux Sub-Funds	Share class	Currency	Fee
LU0599613147	Ossiam Stoxx® Europe 600 ESG Equal Weight NR	1C (EUR)	EUR	0,30%
LU0599612842	Ossiam Europe ESG Machine Learning	1C (EUR)	EUR	0,65%
LU0811899946	Ossiam Europe ESG Machine Learning	2C (EUR)	EUR	0,45%
LU0876440222	Ossiam Risk Weighted Enhanced Commodity Ex Grains TR ¹	1C (USD)	USD	0,45%
LU0876440578	Ossiam Risk Weighted Enhanced Commodity Ex Grains TR	1C (EUR)	EUR	0,45%
LU1079841513	Ossiam Shiller Barclays CAPE US® Sector Value TR	1C (USD)	USD	0,65%
LU1079841273	Ossiam Shiller Barclays CAPE US® Sector Value TR	1C (EUR)	EUR	0,65%
LU1446552652	Ossiam Shiller Barclays CAPE US® Sector Value TR	HEDGED INDEX 1C (EUR)	EUR	0,65%
LU1079842321	Ossiam Shiller Barclays CAPE Europe® Sector Value TR	1C (EUR)	EUR	0,65%
LU2069380306	Ossiam Euro Government Bonds 3-5Y Carbon Reduction	1C (EUR)	EUR	0,17%
LU1965301184	Ossiam US Steepener	1C (USD)	USD	0,30%
LU1655103486	Ossiam Bloomberg Europe ex Eurozone PAB NR	1C (EUR)	EUR	0,17%
LU1655103643	Ossiam Bloomberg Japan PAB NR	1C (EUR)	EUR	0,19%
LU1655103726	Ossiam Bloomberg Japan PAB NR	HEDGED 1C (EUR)	EUR	0,25%
LU1847674733	Ossiam Bloomberg Eurozone PAB NR	1C (EUR)	EUR	0,17%
LU2491210618	Ossiam Bloomberg Asia Pacific ex Japan PAB NR	1C (EUR)	EUR	0,29%
LU2555926372	Ossiam Shiller Barclays Cape® Global Sector Value	1C (USD)	USD	0,65%
LU2555926455	Ossiam Shiller Barclays Cape® Global Sector Value	1C (EUR)	EUR	0,65%

¹ The Sub-Fund was liquidated on 20 April 2023